



Derivatives Monthly Statistics Report

For February 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AL13 On 04-February-10			Index Future	254.58	254.1990	254.5780	254.1990	44.00
01/02/2010	AL7T On 04-February-10			Index Future	325.04	324.0340	325.0360	324.0340	58.00
01/02/2010	ALBI On 04-February-10			Index Future	300.99	300.0130	300.9860	300.0130	487.00
01/02/2010	ALBI On 06-May-10			Index Future	306.19	305.1980	306.1940	305.1980	720.00
01/02/2010	ALBI On 05-August-10			Index Future	311.60	310.7150	311.6030	310.7150	0.00
01/02/2010	CRD1 On 04-February-10			Index Future	131.79	131.5210	131.7920	131.5210	2.00
01/02/2010	CRD1 On 06-May-10			Index Future	134.08	133.7940	134.0750	133.7940	0.00
01/02/2010	GOVI On 04-February-10			GOVI	302.59	301.6350	302.5880	301.6350	1,132.00
01/02/2010	GOVI On 04-February-10	304.00	Call	GOVI	1337	0	1337	0	0.00
01/02/2010	GOVI On 04-February-10	304.00	Put	GOVI	15457	2	15457	2	0.00
01/02/2010	GOVI On 06-May-10			GOVI	307.83	306.8470	307.8290	306.8470	272.00
01/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	33400	3	33400	3	0.00
01/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	53110	6	53110	6	0.00
01/02/2010	GOVI On 05-August-10			GOVI	313.53	312.5340	313.5320	312.5340	0.00
01/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	48896	4	48896	4	0.00
01/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	69576	8	69576	8	0.00
01/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2010	ILBI On 04-February-10			Index Future	357.91	358.2010	357.9100	358.2010	5.00
01/02/2010	ILBI On 06-May-10			Index Future	364.38	364.3810	364.3800	364.3810	428.00
01/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
01/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
01/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
01/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
01/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
01/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
01/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8500	7.1300	92.8500	0.00
01/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9700	7.0480	92.9700	0.00
01/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.95	93.0600	6.9460	93.0600	0.00
01/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.91	93.0900	6.9090	93.0900	0.00
01/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.89	93.1000	6.8920	93.1000	0.00
01/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.89	93.1000	6.8920	93.1000	0.00
01/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.95	93.0500	6.9480	93.0500	0.00
01/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.12	92.8600	7.1240	92.8600	0.00
01/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.38	92.5800	7.3830	92.5800	0.00
01/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.77	92.2200	7.7650	92.2200	5,000.00
01/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.18	91.8100	8.1830	91.8100	0.00
01/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.36	91.6000	8.3590	91.6000	5,000.00
01/02/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
01/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
01/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
01/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
01/02/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
01/02/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
01/02/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
01/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
01/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
01/02/2010	OTH1 On 04-February-10			Index Future	292.03	291.0240	292.0310	291.0240	3.00
01/02/2010	OTH1 On 06-May-10			Index Future	297.09	296.0540	297.0880	296.0540	0.00
01/02/2010	R155 On 04-February-10			Bond Future	7.50	113.5970	7.5010	113.5970	31.00
01/02/2010	R155 On 04-February-10	7.50	Call	Bond Future	61	0	61	0	0.00
01/02/2010	R155 On 04-February-10	7.50	Put	Bond Future	63	0	63	0	0.00
01/02/2010	R157 On 04-February-10			Bond Future	8.35	127.9283	8.3450	127.9283	4,937.00
01/02/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
01/02/2010	R157 On 04-February-10	7.75	Put	Bond Future	3033	3	3033	3	0.00
01/02/2010	R157 On 06-May-10			Bond Future	8.43	123.3880	8.4320	123.3880	5,501.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1402	1	1402	1	0.00
01/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	1076	1	1076	1	0.00
01/02/2010	R157 On 05-August-10			Bond Future	8.50	125.7592	8.4990	125.7592	0.00
01/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2407	2	2407	2	0.00
01/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1264	1	1264	1	0.00
01/02/2010	R186 On 04-February-10			Bond Future	9.12	112.7802	9.1230	112.7802	10,031.00
01/02/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
01/02/2010	R186 On 04-February-10	8.25	Put	Bond Future	8557	9	8557	9	0.00
01/02/2010	R186 On 06-May-10			Bond Future	9.18	114.8511	9.1830	114.8511	10,031.00
01/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1842	2	1842	2	0.00
01/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3534	4	3534	4	0.00
01/02/2010	R186 On 05-August-10			Bond Future	9.23	111.8029	9.2330	111.8029	0.00
01/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3749	4	3749	4	0.00
01/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1841	2	1841	2	1,300.00
01/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6427	6	6427	6	0.00
01/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1909	2	1909	2	1,300.00
01/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	6327	7	6327	7	0.00
01/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3596	4	3596	4	0.00
01/02/2010	R201 On 04-February-10			Bond Future	8.41	102.3010	8.4140	102.3010	486.00
01/02/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
01/02/2010	R201 On 04-February-10	7.50	Put	Bond Future	3699	4	3699	4	0.00
01/02/2010	R201 On 06-May-10			Bond Future	8.50	104.1755	8.4990	104.1755	486.00
01/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	988	1	988	1	0.00
01/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	984	1	984	1	0.00
01/02/2010	R201 On 05-August-10			Bond Future	8.57	101.8086	8.5660	101.8086	0.00
01/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2296	2	2296	2	0.00
01/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	752	1	752	1	0.00
01/02/2010	R203 On 04-February-10			Bond Future	8.98	99.1364	8.9750	99.1364	1,570.00
01/02/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
01/02/2010	R203 On 04-February-10	8.20	Put	Bond Future	4210	4	4210	4	0.00
01/02/2010	R203 On 06-May-10			Bond Future	9.06	96.7864	9.0570	96.7864	0.00
01/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1307	1	1307	1	0.00
01/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1600	2	1600	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	R203 On 05-August-10			Bond Future	9.13	98.6936	9.1260	98.6936	0.00
01/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2313	2	2313	2	0.00
01/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1696	2	1696	2	0.00
01/02/2010	R204 On 04-February-10			Bond Future	9.00	94.8028	9.0040	94.8028	2,655.00
01/02/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
01/02/2010	R204 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	200.00
01/02/2010	R204 On 04-February-10	9.00	Call	Bond Future	267	0	267	0	0.00
01/02/2010	R204 On 04-February-10	9.00	Put	Bond Future	290	1	290	1	0.00
01/02/2010	R204 On 04-February-10	8.50	Put	Bond Future	2973	3	2973	3	0.00
01/02/2010	R204 On 04-February-10	8.20	Put	Bond Future	4801	5	4801	5	0.00
01/02/2010	R204 On 06-May-10			Bond Future	9.08	96.5446	9.0810	96.5446	1,552.00
01/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1371	1	1371	1	0.00
01/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1830	2	1830	2	0.00
01/02/2010	R204 On 05-August-10			Bond Future	9.15	94.4001	9.1460	94.4001	0.00
01/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2528	2	2528	2	0.00
01/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1957	2	1957	2	0.00
01/02/2010	R206 On 04-February-10			Bond Future	8.46	97.1740	8.4550	97.1740	2.00
01/02/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
01/02/2010	R206 On 04-February-10	7.50	Put	Bond Future	3139	3	3139	3	0.00
01/02/2010	R206 On 06-May-10			Bond Future	8.56	98.9561	8.5620	98.9561	0.00
01/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1165	1	1165	1	0.00
01/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	596	1	596	1	0.00
01/02/2010	R206 On 05-August-10			Bond Future	8.65	97.1320	8.6520	97.1320	0.00
01/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1670	2	1670	2	0.00
01/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	684	1	684	1	0.00
01/02/2010	R207 On 04-February-10			Bond Future	9.14	88.0007	9.1440	88.0007	600.00
01/02/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
01/02/2010	R207 On 04-February-10	8.25	Put	Bond Future	5500	6	5500	6	0.00
01/02/2010	R207 On 06-May-10			Bond Future	9.22	89.6184	9.2210	89.6184	600.00
01/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1735	2	1735	2	0.00
01/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1567	2	1567	2	0.00
01/02/2010	R207 On 05-August-10			Bond Future	9.29	87.7334	9.2870	87.7334	0.00
01/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	3003	3	3003	3	0.00

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01/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1805	2	1805	2	0.00
01/02/2010	R208 On 04-February-10			Bond Future	9.15	85.6182	9.1540	85.6182	5,004.00
01/02/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
01/02/2010	R208 On 04-February-10	8.50	Put	Bond Future	4130	4	4130	4	0.00
01/02/2010	R208 On 06-May-10			Bond Future	9.22	83.7835	9.2220	83.7835	5,004.00
01/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1794	2	1794	2	0.00
01/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1626	2	1626	2	0.00
01/02/2010	R208 On 05-August-10			Bond Future	9.28	85.4330	9.2800	85.4330	0.00
01/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3168	3	3168	3	0.00
01/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1881	2	1881	2	0.00
01/02/2010	R209 On 04-February-10			Bond Future	9.01	74.2746	9.0120	74.2746	3,379.00
01/02/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
01/02/2010	R209 On 04-February-10	10.00	Call	Bond Future	6987	7	6987	7	0.00
01/02/2010	R209 On 04-February-10	10.00	Put	Bond Future	0	0	0	0	0.00
01/02/2010	R209 On 04-February-10	7.50	Put	Bond Future	13356	14	13356	14	0.00
01/02/2010	R209 On 06-May-10			Bond Future	9.06	72.4900	9.0560	72.4900	1,798.00
01/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	605	1	605	1	0.00
01/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	5059	5	5059	5	0.00
01/02/2010	R209 On 05-August-10			Bond Future	9.09	73.9188	9.0910	73.9188	0.00
01/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1906	2	1906	2	0.00
01/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4567	5	4567	5	0.00
01/02/2010	TRT1 On 04-February-10			Index Future	298.86	297.9140	298.8560	297.9140	100.00
01/02/2010	TRT1 On 06-May-10			Index Future	304.03	303.0620	304.0310	303.0620	0.00
02/02/2010	AL13 On 04-February-10			Index Future	254.71	254.5780	254.7070	254.5780	44.00
02/02/2010	AL7T On 04-February-10			Index Future	325.83	325.0360	325.8250	325.0360	0.00
02/02/2010	AL7T On 06-May-10			Index Future	331.67	325.0000	331.6710	325.0000	58.00
02/02/2010	ALBI On 04-February-10			Index Future	301.48	300.9860	301.4800	300.9860	234.00
02/02/2010	ALBI On 06-May-10			Index Future	306.74	306.1940	306.7380	306.1940	1,204.00
02/02/2010	ALBI On 05-August-10			Index Future	312.24	311.6030	312.2410	311.6030	0.00
02/02/2010	CRD1 On 04-February-10			Index Future	131.93	131.7920	131.9330	131.7920	2.00
02/02/2010	CRD1 On 06-May-10			Index Future	134.23	134.0750	134.2340	134.0750	0.00
02/02/2010	GOVI On 04-February-10			GOVI	303.10	302.5880	303.0990	302.5880	1,132.00
02/02/2010	GOVI On 04-February-10	304.00	Call	GOVI	1592	0	1592	0	0.00

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02/02/2010	GOVI On 04-February-10	304.00	Put	GOVI	10602	2	10602	2	0.00
02/02/2010	GOVI On 06-May-10			GOVI	308.39	307.8290	308.3850	307.8290	272.00
02/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	35643	3	35643	3	0.00
02/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	49793	5	49793	5	0.00
02/02/2010	GOVI On 05-August-10			GOVI	314.06	313.5320	314.0560	313.5320	0.00
02/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	51151	5	51151	5	0.00
02/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	66591	7	66591	7	0.00
02/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2010	ILBI On 04-February-10			Index Future	358.20	357.9100	358.2000	357.9100	5.00
02/02/2010	ILBI On 06-May-10			Index Future	364.68	364.3800	364.6760	364.3800	428.00
02/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
02/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
02/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
02/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
02/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
02/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
02/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
02/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
02/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9520	7.0460	92.9520	0.00
02/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.93	93.0540	6.9320	93.0540	0.00
02/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.90	93.0910	6.8950	93.0910	0.00
02/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.89	93.1080	6.8860	93.1080	0.00
02/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.89	93.1080	6.8860	93.1080	0.00
02/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.93	93.0520	6.9330	93.0520	0.00
02/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.10	92.8760	7.0990	92.8760	0.00
02/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.37	92.6170	7.3650	92.6170	0.00
02/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.74	92.2350	7.7370	92.2350	5,000.00
02/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.16	91.8170	8.1600	91.8170	0.00
02/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.36	91.6410	8.3600	91.6410	5,000.00
02/02/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
02/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
02/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
02/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
02/02/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
02/02/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
02/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
02/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
02/02/2010	OTH1 On 04-February-10			Index Future	292.48	292.0310	292.4780	292.0310	3.00
02/02/2010	OTH1 On 06-May-10			Index Future	297.58	297.0880	297.5790	297.0880	0.00
02/02/2010	R155 On 04-February-10			Bond Future	7.42	113.7260	7.4200	113.7260	31.00
02/02/2010	R155 On 04-February-10	7.50	Call	Bond Future	133	0	133	0	0.00
02/02/2010	R155 On 04-February-10	7.50	Put	Bond Future	11	0	11	0	0.00
02/02/2010	R155 On 06-May-10			Bond Future	7.44	7.5000	7.4360	7.5000	0.00
02/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	82	0	82	0	0.00
02/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	18	0	18	0	0.00
02/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	146	0	146	0	0.00
02/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
02/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
02/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
02/02/2010	R157 On 04-February-10			Bond Future	8.31	128.1338	8.3140	128.1338	4,937.00
02/02/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
02/02/2010	R157 On 04-February-10	7.75	Put	Bond Future	2877	3	2877	3	0.00
02/02/2010	R157 On 06-May-10			Bond Future	8.40	123.5127	8.3980	123.5127	5,641.00
02/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1380	1	1380	1	0.00
02/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	891	1	891	1	0.00
02/02/2010	R157 On 05-August-10			Bond Future	8.46	125.7820	8.4640	125.7820	0.00
02/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2363	2	2363	2	0.00
02/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1060	1	1060	1	0.00
02/02/2010	R157 On 04-November-10			Bond Future	8.50	8.5000	8.5040	8.5000	0.00
02/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2096	0	2096	0	0.00
02/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2205	0	2205	0	0.00
02/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1990	0	1990	0	0.00
02/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2227	0	2227	0	0.00
02/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	2004	0	2004	0	0.00
02/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2114	0	2114	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	R186 On 04-February-10			Bond Future	9.10	113.1594	9.1020	113.1594	10,031.00
02/02/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
02/02/2010	R186 On 04-February-10	8.25	Put	Bond Future	8362	9	8362	9	0.00
02/02/2010	R186 On 06-May-10			Bond Future	9.16	115.1611	9.1620	115.1611	10,031.00
02/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1640	2	1640	2	0.00
02/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3139	4	3139	4	0.00
02/02/2010	R186 On 05-August-10			Bond Future	9.21	112.0280	9.2110	112.0280	0.00
02/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3590	4	3590	4	0.00
02/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1681	2	1681	2	1,300.00
02/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6347	6	6347	6	0.00
02/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1630	2	1630	2	1,300.00
02/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5969	6	5969	6	0.00
02/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3238	4	3238	4	0.00
02/02/2010	R186 On 04-November-10			Bond Future	9.25	9.2500	9.2450	9.2500	0.00
02/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4379	0	4379	0	0.00
02/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4166	0	4166	0	0.00
02/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4597	0	4597	0	0.00
02/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4107	0	4107	0	0.00
02/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4569	0	4569	0	0.00
02/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4334	0	4334	0	0.00
02/02/2010	R201 On 04-February-10			Bond Future	8.38	102.5026	8.3830	102.5026	486.00
02/02/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
02/02/2010	R201 On 04-February-10	7.50	Put	Bond Future	3576	4	3576	4	0.00
02/02/2010	R201 On 06-May-10			Bond Future	8.47	104.3150	8.4660	104.3150	486.00
02/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	959	1	959	1	0.00
02/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	831	1	831	1	0.00
02/02/2010	R201 On 05-August-10			Bond Future	8.53	101.8589	8.5310	101.8589	0.00
02/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2338	2	2338	2	0.00
02/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	668	1	668	1	0.00
02/02/2010	R201 On 04-November-10			Bond Future	8.56	8.5000	8.5620	8.5000	0.00
02/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1338	0	1338	0	0.00
02/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1420	0	1420	0	0.00
02/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1259	0	1259	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1643		0	1643	0	0.00
02/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1461		0	1461	0	0.00
02/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1551		0	1551	0	0.00
02/02/2010	R203 On 04-February-10			Bond Future	8.94		99.4055	8.9440	99.4055	1,570.00
02/02/2010	R203 On 04-February-10	8.20	Call	Bond Future	0		0	0	0	0.00
02/02/2010	R203 On 04-February-10	8.20	Put	Bond Future	4046		4	4046	4	0.00
02/02/2010	R203 On 06-May-10			Bond Future	9.03		96.9968	9.0250	96.9968	0.00
02/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1209		1	1209	1	0.00
02/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1338		2	1338	2	0.00
02/02/2010	R203 On 05-August-10			Bond Future	9.09		98.8233	9.0920	98.8233	0.00
02/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2343		2	2343	2	0.00
02/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1556		2	1556	2	0.00
02/02/2010	R203 On 04-November-10			Bond Future	9.14		9.2500	9.1420	9.2500	0.00
02/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2610		0	2610	0	0.00
02/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2485		0	2485	0	0.00
02/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2738		0	2738	0	0.00
02/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1973		0	1973	0	0.00
02/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2203		0	2203	0	0.00
02/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2086		0	2086	0	0.00
02/02/2010	R204 On 04-February-10			Bond Future	8.97		95.0395	8.9730	95.0395	2,655.00
02/02/2010	R204 On 04-February-10	8.20	Call	Bond Future	0		0	0	0	0.00
02/02/2010	R204 On 04-February-10	8.50	Call	Bond Future	0		0	0	0	200.00
02/02/2010	R204 On 04-February-10	9.00	Call	Bond Future	314		0	314	0	0.00
02/02/2010	R204 On 04-February-10	9.00	Put	Bond Future	158		0	158	0	0.00
02/02/2010	R204 On 04-February-10	8.50	Put	Bond Future	2794		3	2794	3	0.00
02/02/2010	R204 On 04-February-10	8.20	Put	Bond Future	4621		5	4621	5	0.00
02/02/2010	R204 On 06-May-10			Bond Future	9.05		96.7194	9.0490	96.7194	1,552.00
02/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1282		1	1282	1	0.00
02/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1560		2	1560	2	0.00
02/02/2010	R204 On 05-August-10			Bond Future	9.11		94.4992	9.1120	94.4992	0.00
02/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2494		3	2494	3	0.00
02/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1735		2	1735	2	0.00
02/02/2010	R204 On 04-November-10			Bond Future	9.16		9.2500	9.1550	9.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2931	0	2931	0	0.00
02/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	3071	0	3071	0	0.00
02/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2794	0	2794	0	0.00
02/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2551	0	2551	0	0.00
02/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2292	0	2292	0	0.00
02/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2419	0	2419	0	0.00
02/02/2010	R206 On 04-February-10			Bond Future	8.42	97.3704	8.4240	97.3704	2.00
02/02/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
02/02/2010	R206 On 04-February-10	7.50	Put	Bond Future	3039	3	3039	3	0.00
02/02/2010	R206 On 06-May-10			Bond Future	8.53	99.0927	8.5290	99.0927	0.00
02/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1142	1	1142	1	0.00
02/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	472	1	472	1	0.00
02/02/2010	R206 On 05-August-10			Bond Future	8.62	97.1862	8.6150	97.1862	0.00
02/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1702	2	1702	2	0.00
02/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	610	1	610	1	0.00
02/02/2010	R206 On 04-November-10			Bond Future	8.66	8.5000	8.6570	8.5000	0.00
02/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1176	0	1176	0	0.00
02/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1118	0	1118	0	0.00
02/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1237	0	1237	0	0.00
02/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1524	0	1524	0	0.00
02/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1674	0	1674	0	0.00
02/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1598	0	1598	0	0.00
02/02/2010	R207 On 04-February-10			Bond Future	9.11	88.3016	9.1130	88.3016	600.00
02/02/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
02/02/2010	R207 On 04-February-10	8.25	Put	Bond Future	5317	6	5317	6	0.00
02/02/2010	R207 On 06-May-10			Bond Future	9.19	89.8612	9.1890	89.8612	600.00
02/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1676	2	1676	2	0.00
02/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1323	2	1323	2	0.00
02/02/2010	R207 On 05-August-10			Bond Future	9.25	87.9091	9.2530	87.9091	0.00
02/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2918	3	2918	3	0.00
02/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1527	2	1527	2	0.00
02/02/2010	R207 On 04-November-10			Bond Future	9.30	9.2500	9.2960	9.2500	0.00
02/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2676	0	2676	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2810	0	2810	0	0.00
02/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2546	0	2546	0	0.00
02/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	3085	0	3085	0	0.00
02/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2788	0	2788	0	0.00
02/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2934	0	2934	0	0.00
02/02/2010	R208 On 04-February-10			Bond Future	9.11	85.8624	9.1130	85.8624	5,004.00
02/02/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
02/02/2010	R208 On 04-February-10	8.50	Put	Bond Future	3879	4	3879	4	0.00
02/02/2010	R208 On 06-May-10			Bond Future	9.18	83.9815	9.1800	83.9815	5,004.00
02/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1742	2	1742	2	0.00
02/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1321	2	1321	2	0.00
02/02/2010	R208 On 05-August-10			Bond Future	9.24	85.5628	9.2360	85.5628	0.00
02/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3133	3	3133	3	0.00
02/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1586	2	1586	2	0.00
02/02/2010	R208 On 04-November-10			Bond Future	9.28	9.2500	9.2770	9.2500	0.00
02/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2836	0	2836	0	0.00
02/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2699	0	2699	0	0.00
02/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2977	0	2977	0	0.00
02/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2843	0	2843	0	0.00
02/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3150	0	3150	0	0.00
02/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2994	0	2994	0	0.00
02/02/2010	R209 On 04-February-10			Bond Future	8.99	74.6652	8.9920	74.6652	1,258.00
02/02/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
02/02/2010	R209 On 04-February-10	10.00	Call	Bond Future	7142	7	7142	7	0.00
02/02/2010	R209 On 04-February-10	10.00	Put	Bond Future	0	0	0	0	0.00
02/02/2010	R209 On 04-February-10	7.50	Put	Bond Future	13202	13	13202	13	0.00
02/02/2010	R209 On 06-May-10			Bond Future	9.04	72.8319	9.0350	72.8319	1,798.00
02/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	486	1	486	1	0.00
02/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4780	5	4780	5	0.00
02/02/2010	R209 On 05-August-10			Bond Future	9.07	74.2056	9.0690	74.2056	0.00
02/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1774	2	1774	2	0.00
02/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4268	5	4268	5	0.00
02/02/2010	R209 On 04-November-10			Bond Future	9.09	9.0000	9.0930	9.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3447	0	3447	0	0.00
02/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3278	0	3278	0	0.00
02/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3620	0	3620	0	0.00
02/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3946	0	3946	0	0.00
02/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4373	0	4373	0	0.00
02/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4156	0	4156	0	0.00
02/02/2010	TRT1 On 04-February-10			Index Future	299.36	298.8560	299.3570	298.8560	100.00
02/02/2010	TRT1 On 06-May-10			Index Future	304.58	304.0310	304.5770	304.0310	0.00
03/02/2010	AL13 On 04-February-10			Index Future	254.40	254.7070	254.4020	254.7070	44.00
03/02/2010	AL7T On 04-February-10			Index Future	324.61	325.8250	324.6060	325.8250	0.00
03/02/2010	AL7T On 06-May-10			Index Future	330.44	331.6710	330.4360	331.6710	58.00
03/02/2010	ALBI On 04-February-10			Index Future	300.33	301.4800	300.3320	301.4800	234.00
03/02/2010	ALBI On 06-May-10			Index Future	305.57	306.7380	305.5730	306.7380	1,204.00
03/02/2010	ALBI On 05-August-10			Index Future	311.06	312.2410	311.0550	312.2410	0.00
03/02/2010	CRD1 On 04-February-10			Index Future	131.67	131.9330	131.6730	131.9330	0.00
03/02/2010	CRD1 On 06-May-10			Index Future	133.97	134.2340	133.9710	134.2340	2.00
03/02/2010	GOVI On 04-February-10			GOVI	301.93	303.0990	301.9250	303.0990	732.00
03/02/2010	GOVI On 04-February-10	304.00	Call	GOVI	21	0	21	0	0.00
03/02/2010	GOVI On 04-February-10	304.00	Put	GOVI	20771	1	20771	1	0.00
03/02/2010	GOVI On 06-May-10			GOVI	307.19	308.3850	307.1940	308.3850	272.00
03/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	30282	4	30282	4	0.00
03/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	56342	5	56342	5	0.00
03/02/2010	GOVI On 05-August-10			GOVI	312.84	314.0560	312.8400	314.0560	0.00
03/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	45512	5	45512	5	0.00
03/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	73112	7	73112	7	0.00
03/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2010	ILBI On 04-February-10			Index Future	358.21	358.2000	358.2140	358.2000	5.00
03/02/2010	ILBI On 06-May-10			Index Future	364.69	364.6760	364.6890	364.6760	428.00
03/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
03/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
03/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
03/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
03/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
03/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
03/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8700	7.1150	92.8700	0.00
03/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.04	92.9540	7.0390	92.9540	0.00
03/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.93	93.0680	6.9290	93.0680	0.00
03/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.90	93.1050	6.8950	93.1050	0.00
03/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.88	93.1140	6.8760	93.1140	0.00
03/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.88	93.1140	6.8760	93.1140	0.00
03/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.93	93.0670	6.9280	93.0670	0.00
03/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.09	92.9010	7.0880	92.9010	0.00
03/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.34	92.6350	7.3440	92.6350	0.00
03/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.72	92.2630	7.7210	92.2630	5,000.00
03/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.13	91.8400	8.1280	91.8400	0.00
03/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.33	91.6400	8.3250	91.6400	5,000.00
03/02/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
03/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
03/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
03/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
03/02/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
03/02/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
03/02/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
03/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
03/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
03/02/2010	OTH1 On 04-February-10			Index Future	291.44	292.4780	291.4440	292.4780	0.00
03/02/2010	OTH1 On 06-May-10			Index Future	296.53	297.5790	296.5290	297.5790	3.00
03/02/2010	R155 On 04-February-10			Bond Future	7.49	113.8491	7.4850	113.8491	31.00
03/02/2010	R155 On 04-February-10	7.50	Call	Bond Future	48	0	48	0	0.00
03/02/2010	R155 On 04-February-10	7.50	Put	Bond Future	25	0	25	0	0.00
03/02/2010	R155 On 06-May-10			Bond Future	7.50	109.3122	7.5010	109.3122	0.00
03/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	0	0	0	0	0.00
03/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	63	0	63	0	0.00
03/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
03/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	65	0	65	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
03/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	1	0	1	0	0.00
03/02/2010	R157 On 04-February-10			Bond Future	8.36	128.2895	8.3610	128.2895	3,592.00
03/02/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
03/02/2010	R157 On 04-February-10	7.75	Put	Bond Future	3113	3	3113	3	0.00
03/02/2010	R157 On 06-May-10			Bond Future	8.45	123.6759	8.4490	123.6759	7,091.00
03/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1238	1	1238	1	0.00
03/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	994	1	994	1	0.00
03/02/2010	R157 On 05-August-10			Bond Future	8.52	125.9425	8.5180	125.9425	0.00
03/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2205	2	2205	2	0.00
03/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1149	1	1149	1	0.00
03/02/2010	R157 On 04-November-10			Bond Future	8.56	121.5374	8.5620	121.5374	0.00
03/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	1965	2	1965	2	0.00
03/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1864	2	1864	2	0.00
03/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2070	2	2070	2	0.00
03/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	2122	2	2122	2	0.00
03/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2355	2	2355	2	0.00
03/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2236	2	2236	2	0.00
03/02/2010	R186 On 04-February-10			Bond Future	9.17	113.3545	9.1710	113.3545	953.00
03/02/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
03/02/2010	R186 On 04-February-10	8.25	Put	Bond Future	9001	8	9001	8	0.00
03/02/2010	R186 On 06-May-10			Bond Future	9.23	115.3533	9.2320	115.3533	19,109.00
03/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1382	2	1382	2	0.00
03/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3520	3	3520	3	0.00
03/02/2010	R186 On 05-August-10			Bond Future	9.28	112.2266	9.2840	112.2266	0.00
03/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3241	4	3241	4	0.00
03/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1471	2	1471	2	1,300.00
03/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	5874	6	5874	6	0.00
03/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1814	2	1814	2	1,300.00
03/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	6416	6	6416	6	0.00
03/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3546	3	3546	3	0.00
03/02/2010	R186 On 04-November-10			Bond Future	9.32	114.4350	9.3200	114.4350	0.00
03/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4032	4	4032	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4239	5	4239	5	0.00
03/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	3830	4	3830	4	0.00
03/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4900	5	4900	5	0.00
03/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4416	4	4416	4	0.00
03/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4655	4	4655	4	0.00
03/02/2010	R201 On 04-February-10			Bond Future	8.43	102.6254	8.4310	102.6254	486.00
03/02/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
03/02/2010	R201 On 04-February-10	7.50	Put	Bond Future	3766	4	3766	4	0.00
03/02/2010	R201 On 06-May-10			Bond Future	8.52	104.4397	8.5170	104.4397	486.00
03/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	856	1	856	1	0.00
03/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	920	1	920	1	0.00
03/02/2010	R201 On 05-August-10			Bond Future	8.59	101.9847	8.5850	101.9847	0.00
03/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2202	2	2202	2	0.00
03/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	726	1	726	1	0.00
03/02/2010	R201 On 04-November-10			Bond Future	8.62	103.9953	8.6210	103.9953	0.00
03/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1240	1	1240	1	0.00
03/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1165	1	1165	1	0.00
03/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1319	1	1319	1	0.00
03/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1562	1	1562	1	0.00
03/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1751	2	1751	2	0.00
03/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1654	2	1654	2	0.00
03/02/2010	R203 On 04-February-10			Bond Future	8.99	99.5695	8.9910	99.5695	0.00
03/02/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
03/02/2010	R203 On 04-February-10	8.20	Put	Bond Future	4295	4	4295	4	0.00
03/02/2010	R203 On 06-May-10			Bond Future	9.07	97.1614	9.0740	97.1614	1,710.00
03/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1083	1	1083	1	0.00
03/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1464	1	1464	1	0.00
03/02/2010	R203 On 05-August-10			Bond Future	9.14	98.9933	9.1440	98.9933	0.00
03/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2191	2	2191	2	0.00
03/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1664	2	1664	2	0.00
03/02/2010	R203 On 04-November-10			Bond Future	9.20	96.7669	9.1970	96.7669	0.00
03/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2462	3	2462	3	0.00
03/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2586	3	2586	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2342	2	2342	2	0.00
03/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2327	2	2327	2	0.00
03/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	2088	2	2088	2	0.00
03/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2205	2	2205	2	0.00
03/02/2010	R204 On 04-February-10			Bond Future	9.02	95.2190	9.0210	95.2190	2,379.00
03/02/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
03/02/2010	R204 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	200.00
03/02/2010	R204 On 04-February-10	9.00	Call	Bond Future	107	0	107	0	0.00
03/02/2010	R204 On 04-February-10	9.00	Put	Bond Future	228	0	228	0	0.00
03/02/2010	R204 On 04-February-10	8.50	Put	Bond Future	3072	3	3072	3	0.00
03/02/2010	R204 On 04-February-10	8.20	Put	Bond Future	4899	5	4899	5	0.00
03/02/2010	R204 On 06-May-10			Bond Future	9.10	96.9002	9.0980	96.9002	1,552.00
03/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1147	1	1147	1	0.00
03/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1702	2	1702	2	0.00
03/02/2010	R204 On 05-August-10			Bond Future	9.16	94.6868	9.1640	94.6868	0.00
03/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2328	2	2328	2	0.00
03/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1856	2	1856	2	0.00
03/02/2010	R204 On 04-November-10			Bond Future	9.21	96.5517	9.2100	96.5517	0.00
03/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2767	3	2767	3	0.00
03/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2635	3	2635	3	0.00
03/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	2903	3	2903	3	0.00
03/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2420	2	2420	2	0.00
03/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2689	3	2689	3	0.00
03/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2552	2	2552	2	0.00
03/02/2010	R206 On 04-February-10			Bond Future	8.48	97.4704	8.4810	97.4704	2.00
03/02/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
03/02/2010	R206 On 04-February-10	7.50	Put	Bond Future	3223	3	3223	3	0.00
03/02/2010	R206 On 06-May-10			Bond Future	8.59	99.1931	8.5900	99.1931	0.00
03/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1022	1	1022	1	0.00
03/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	538	0	538	0	0.00
03/02/2010	R206 On 05-August-10			Bond Future	8.68	97.2918	8.6820	97.2918	0.00
03/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1575	2	1575	2	0.00
03/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	674	1	674	1	0.00

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03/02/2010	R206 On 04-November-10			Bond Future	8.73	99.2070	8.7300	99.2070	0.00
03/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1087	1	1087	1	0.00
03/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1144	1	1144	1	0.00
03/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1031	1	1031	1	0.00
03/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1783	2	1783	2	0.00
03/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1626	2	1626	2	0.00
03/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1704	2	1704	2	0.00
03/02/2010	R207 On 04-February-10			Bond Future	9.17	88.4851	9.1710	88.4851	600.00
03/02/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
03/02/2010	R207 On 04-February-10	8.25	Put	Bond Future	5660	5	5660	5	0.00
03/02/2010	R207 On 06-May-10			Bond Future	9.25	90.0468	9.2480	90.0468	737.00
03/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1488	2	1488	2	0.00
03/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1476	1	1476	1	0.00
03/02/2010	R207 On 05-August-10			Bond Future	9.32	88.1023	9.3160	88.1023	0.00
03/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2697	3	2697	3	0.00
03/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1663	2	1663	2	0.00
03/02/2010	R207 On 04-November-10			Bond Future	9.36	89.8323	9.3600	89.8323	0.00
03/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2496	3	2496	3	0.00
03/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2372	3	2372	3	0.00
03/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2624	3	2624	3	0.00
03/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2958	3	2958	3	0.00
03/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	3267	3	3267	3	0.00
03/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	3110	3	3110	3	0.00
03/02/2010	R208 On 04-February-10			Bond Future	9.16	86.1137	9.1610	86.1137	5,004.00
03/02/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
03/02/2010	R208 On 04-February-10	8.50	Put	Bond Future	4173	4	4173	4	0.00
03/02/2010	R208 On 06-May-10			Bond Future	9.23	84.2344	9.2290	84.2344	5,004.00
03/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1576	2	1576	2	0.00
03/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1450	1	1450	1	0.00
03/02/2010	R208 On 05-August-10			Bond Future	9.29	85.8234	9.2880	85.8234	0.00
03/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	2939	3	2939	3	0.00
03/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1699	2	1699	2	0.00
03/02/2010	R208 On 04-November-10			Bond Future	9.33	84.1063	9.3300	84.1063	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2676	3	2676	3	0.00
03/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2812	3	2812	3	0.00
03/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2544	3	2544	3	0.00
03/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3304	3	3304	3	0.00
03/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2987	3	2987	3	0.00
03/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	3143	3	3143	3	0.00
03/02/2010	R209 On 04-February-10			Bond Future	9.06	74.8194	9.0600	74.8194	1,258.00
03/02/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
03/02/2010	R209 On 04-February-10	10.00	Call	Bond Future	6620	7	6620	7	0.00
03/02/2010	R209 On 04-February-10	10.00	Put	Bond Future	0	0	0	0	0.00
03/02/2010	R209 On 04-February-10	7.50	Put	Bond Future	13723	13	13723	13	0.00
03/02/2010	R209 On 06-May-10			Bond Future	9.11	72.9923	9.1050	72.9923	1,798.00
03/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	384	0	384	0	0.00
03/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	5211	5	5211	5	0.00
03/02/2010	R209 On 05-August-10			Bond Future	9.14	74.3726	9.1420	74.3726	0.00
03/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1564	2	1564	2	0.00
03/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4609	4	4609	4	0.00
03/02/2010	R209 On 04-November-10			Bond Future	9.17	72.6790	9.1670	72.6790	0.00
03/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3171	3	3171	3	0.00
03/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3335	4	3335	4	0.00
03/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3011	3	3011	3	0.00
03/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4662	4	4662	4	0.00
03/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	4218	4	4218	4	0.00
03/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4436	4	4436	4	0.00
03/02/2010	TRT1 On 04-February-10			Index Future	298.21	299.3570	298.2050	299.3570	0.00
03/02/2010	TRT1 On 06-May-10			Index Future	303.41	304.5770	303.4090	304.5770	100.00
04/02/2010	AL13 On 04-February-10			Index Future	254.21	254.4020	254.2050	254.4020	0.00
04/02/2010	AL7T On 04-February-10			Index Future	324.48	324.6060	324.4820	324.6060	0.00
04/02/2010	AL7T On 06-May-10			Index Future	330.92	330.4360	330.9220	330.4360	58.00
04/02/2010	ALBI On 04-February-10			Index Future	300.29	300.3320	300.2900	300.3320	0.00
04/02/2010	ALBI On 06-May-10			Index Future	306.17	305.5730	306.1690	305.5730	1,204.00
04/02/2010	ALBI On 05-August-10			Index Future	311.61	311.0550	311.6120	311.0550	0.00
04/02/2010	CRD1 On 04-February-10			Index Future	131.67	131.6730	131.6730	131.6730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	CRD1 On 06-May-10			Index Future	134.08	133.9710	134.0820	133.9710	2.00
04/02/2010	GOVI On 04-February-10			GOVI	301.84	301.9250	301.8420	301.9250	0.00
04/02/2010	GOVI On 04-February-10	304.00	Call	GOVI	0	0	0	0	0.00
04/02/2010	GOVI On 04-February-10	304.00	Put	GOVI	21580	2	21580	2	0.00
04/02/2010	GOVI On 06-May-10			GOVI	307.76	307.1940	307.7640	307.1940	324.00
04/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	32448	3	32448	3	0.00
04/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	52808	6	52808	6	0.00
04/02/2010	GOVI On 05-August-10			GOVI	313.40	312.8400	313.4010	312.8400	0.00
04/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	47833	5	47833	5	0.00
04/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	69823	7	69823	7	0.00
04/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2010	ILBI On 04-February-10			Index Future	358.21	358.2140	358.2140	358.2140	0.00
04/02/2010	ILBI On 06-May-10			Index Future	364.69	364.6890	364.6890	364.6890	433.00
04/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
04/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
04/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
04/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
04/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
04/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
04/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
04/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8850	7.1250	92.8850	0.00
04/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.06	92.9610	7.0560	92.9610	0.00
04/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.93	93.0710	6.9320	93.0710	0.00
04/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.91	93.1050	6.9060	93.1050	0.00
04/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.89	93.1240	6.8860	93.1240	0.00
04/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.89	93.1240	6.8860	93.1240	0.00
04/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.93	93.0720	6.9320	93.0720	0.00
04/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.08	92.9120	7.0840	92.9120	0.00
04/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.33	92.6560	7.3270	92.6560	0.00
04/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.69	92.2790	7.6930	92.2790	5,000.00
04/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.11	91.8720	8.1100	91.8720	0.00
04/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.31	91.6750	8.3100	91.6750	5,000.00
04/02/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00

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04/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
04/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
04/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
04/02/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
04/02/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
04/02/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
04/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
04/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
04/02/2010	OTH1 On 04-February-10			Index Future	291.58	291.4440	291.5780	291.4440	0.00
04/02/2010	OTH1 On 06-May-10			Index Future	297.34	296.5290	297.3360	296.5290	3.00
04/02/2010	R155 On 04-February-10			Bond Future	7.55	113.7503	7.5500	113.7503	0.00
04/02/2010	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R155 On 04-February-10	7.50	Put	Bond Future	76	0	76	0	0.00
04/02/2010	R155 On 06-May-10			Bond Future	7.51	109.2288	7.5110	109.2288	0.00
04/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	50	0	50	0	0.00
04/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
04/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	78	0	78	0	0.00
04/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	14	0	14	0	0.00
04/02/2010	R157 On 04-February-10			Bond Future	8.37	128.0536	8.3700	128.0536	0.00
04/02/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R157 On 04-February-10	7.75	Put	Bond Future	3159	3	3159	3	0.00
04/02/2010	R157 On 06-May-10			Bond Future	8.43	123.4311	8.4260	123.4311	7,091.00
04/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1292	1	1292	1	0.00
04/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	938	1	938	1	0.00
04/02/2010	R157 On 05-August-10			Bond Future	8.49	125.6951	8.4940	125.6951	0.00
04/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2268	2	2268	2	0.00
04/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1102	1	1102	1	0.00
04/02/2010	R157 On 04-November-10			Bond Future	8.54	121.2837	8.5370	121.2837	0.00
04/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2015	2	2015	2	0.00
04/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2122	2	2122	2	0.00
04/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1912	2	1912	2	0.00

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04/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2293	2	2293	2	0.00
04/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	2065	2	2065	2	0.00
04/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2177	2	2177	2	0.00
04/02/2010	R186 On 04-February-10			Bond Future	9.17	112.7156	9.1700	112.7156	0.00
04/02/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R186 On 04-February-10	8.25	Put	Bond Future	8992	9	8992	9	0.00
04/02/2010	R186 On 06-May-10			Bond Future	9.19	114.7147	9.1900	114.7147	19,109.00
04/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1514	1	1514	1	0.00
04/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3269	4	3269	4	0.00
04/02/2010	R186 On 05-August-10			Bond Future	9.24	111.5695	9.2410	111.5695	0.00
04/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3429	3	3429	3	0.00
04/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1579	1	1579	1	1,300.00
04/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6137	6	6137	6	0.00
04/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1691	2	1691	2	1,300.00
04/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	6137	6	6137	6	0.00
04/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3348	4	3348	4	0.00
04/02/2010	R186 On 04-November-10			Bond Future	9.28	113.7677	9.2760	113.7677	0.00
04/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4220	4	4220	4	0.00
04/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4012	4	4012	4	0.00
04/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4434	4	4434	4	0.00
04/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4221	4	4221	4	0.00
04/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4692	5	4692	5	0.00
04/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4452	5	4452	5	0.00
04/02/2010	R201 On 04-February-10			Bond Future	8.44	102.4353	8.4400	102.4353	0.00
04/02/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R201 On 04-February-10	7.50	Put	Bond Future	3802	4	3802	4	0.00
04/02/2010	R201 On 06-May-10			Bond Future	8.49	104.2471	8.4940	104.2471	486.00
04/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	895	1	895	1	0.00
04/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	872	1	872	1	0.00
04/02/2010	R201 On 05-August-10			Bond Future	8.56	101.7906	8.5610	101.7906	0.00
04/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2257	2	2257	2	0.00
04/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	695	1	695	1	0.00
04/02/2010	R201 On 04-November-10			Bond Future	8.60	103.7936	8.5960	103.7936	0.00

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04/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1277	1	1277	1	0.00
04/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1357	1	1357	1	0.00
04/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1201	1	1201	1	0.00
04/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1702	2	1702	2	0.00
04/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1514	2	1514	2	0.00
04/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1606	2	1606	2	0.00
04/02/2010	R203 On 04-February-10			Bond Future	9.00	99.3209	9.0000	99.3209	0.00
04/02/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R203 On 04-February-10	8.20	Put	Bond Future	4343	4	4343	4	0.00
04/02/2010	R203 On 06-May-10			Bond Future	9.05	96.9095	9.0520	96.9095	1,710.00
04/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1129	1	1129	1	0.00
04/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1397	1	1397	1	0.00
04/02/2010	R203 On 05-August-10			Bond Future	9.12	98.7335	9.1210	98.7335	0.00
04/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2250	2	2250	2	0.00
04/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1608	2	1608	2	0.00
04/02/2010	R203 On 04-November-10			Bond Future	9.17	96.4997	9.1730	96.4997	0.00
04/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2520	2	2520	2	0.00
04/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2398	2	2398	2	0.00
04/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2646	3	2646	3	0.00
04/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	2032	2	2032	2	0.00
04/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2267	2	2267	2	0.00
04/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2147	2	2147	2	0.00
04/02/2010	R204 On 04-February-10			Bond Future	9.03	94.9413	9.0300	94.9413	0.00
04/02/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R204 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R204 On 04-February-10	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R204 On 04-February-10	9.00	Put	Bond Future	173	0	173	0	0.00
04/02/2010	R204 On 04-February-10	8.50	Put	Bond Future	3124	3	3124	3	0.00
04/02/2010	R204 On 04-February-10	8.20	Put	Bond Future	4951	5	4951	5	0.00
04/02/2010	R204 On 06-May-10			Bond Future	9.08	96.6235	9.0760	96.6235	1,552.00
04/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1196	1	1196	1	0.00
04/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1626	2	1626	2	0.00
04/02/2010	R204 On 05-August-10			Bond Future	9.14	94.4001	9.1410	94.4001	0.00

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04/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2392	2	2392	2	0.00
04/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1793	2	1793	2	0.00
04/02/2010	R204 On 04-November-10			Bond Future	9.19	96.2551	9.1860	96.2551	0.00
04/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2831	3	2831	3	0.00
04/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	2969	3	2969	3	0.00
04/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2697	3	2697	3	0.00
04/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2622	3	2622	3	0.00
04/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2357	2	2357	2	0.00
04/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2487	3	2487	3	0.00
04/02/2010	R206 On 04-February-10			Bond Future	8.50	97.2866	8.4950	97.2866	0.00
04/02/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R206 On 04-February-10	7.50	Put	Bond Future	3268	3	3268	3	0.00
04/02/2010	R206 On 06-May-10			Bond Future	8.58	99.0077	8.5780	99.0077	0.00
04/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1041	1	1041	1	0.00
04/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	520	1	520	1	0.00
04/02/2010	R206 On 05-August-10			Bond Future	8.67	97.1007	8.6690	97.1007	0.00
04/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1596	2	1596	2	0.00
04/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	658	1	658	1	0.00
04/02/2010	R206 On 04-November-10			Bond Future	8.72	99.0117	8.7160	99.0117	0.00
04/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1101	1	1101	1	0.00
04/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1044	1	1044	1	0.00
04/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1159	1	1159	1	0.00
04/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1604	2	1604	2	0.00
04/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1758	2	1758	2	0.00
04/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1681	2	1681	2	0.00
04/02/2010	R207 On 04-February-10			Bond Future	9.18	88.1421	9.1750	88.1421	0.00
04/02/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R207 On 04-February-10	8.25	Put	Bond Future	5683	6	5683	6	0.00
04/02/2010	R207 On 06-May-10			Bond Future	9.23	89.7050	9.2270	89.7050	737.00
04/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1542	1	1542	1	0.00
04/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1409	1	1409	1	0.00
04/02/2010	R207 On 05-August-10			Bond Future	9.29	87.7447	9.2930	87.7447	0.00
04/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2769	3	2769	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1605	2	1605	2	0.00
04/02/2010	R207 On 04-November-10			Bond Future	9.34	89.4756	9.3370	89.4756	0.00
04/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2553	2	2553	2	0.00
04/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2683	3	2683	3	0.00
04/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2427	2	2427	2	0.00
04/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	3194	3	3194	3	0.00
04/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2889	3	2889	3	0.00
04/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	3039	3	3039	3	0.00
04/02/2010	R208 On 04-February-10			Bond Future	9.17	85.8196	9.1700	85.8196	0.00
04/02/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R208 On 04-February-10	8.50	Put	Bond Future	4228	4	4228	4	0.00
04/02/2010	R208 On 06-May-10			Bond Future	9.21	83.9395	9.2080	83.9395	5,004.00
04/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1634	2	1634	2	0.00
04/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1382	1	1382	1	0.00
04/02/2010	R208 On 05-August-10			Bond Future	9.27	85.5156	9.2650	85.5156	0.00
04/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3015	3	3015	3	0.00
04/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1640	2	1640	2	0.00
04/02/2010	R208 On 04-November-10			Bond Future	9.31	83.7975	9.3070	83.7975	0.00
04/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2737	3	2737	3	0.00
04/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2603	3	2603	3	0.00
04/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2875	3	2875	3	0.00
04/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2916	3	2916	3	0.00
04/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3229	3	3229	3	0.00
04/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	3070	3	3070	3	0.00
04/02/2010	R209 On 04-February-10			Bond Future	9.06	74.2975	9.0550	74.2975	0.00
04/02/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
04/02/2010	R209 On 04-February-10	10.00	Call	Bond Future	6658	7	6658	7	0.00
04/02/2010	R209 On 04-February-10	10.00	Put	Bond Future	0	0	0	0	0.00
04/02/2010	R209 On 04-February-10	7.50	Put	Bond Future	13685	14	13685	14	0.00
04/02/2010	R209 On 06-May-10			Bond Future	9.04	72.4597	9.0430	72.4597	1,798.00
04/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	460	0	460	0	0.00
04/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4815	5	4815	5	0.00
04/02/2010	R209 On 05-August-10			Bond Future	9.08	73.8210	9.0780	73.8210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1733	2	1733	2	0.00
04/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4295	5	4295	5	0.00
04/02/2010	R209 On 04-November-10			Bond Future	9.10	72.1228	9.1020	72.1228	0.00
04/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3399	3	3399	3	0.00
04/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3571	3	3571	3	0.00
04/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3232	3	3232	3	0.00
04/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4395	5	4395	5	0.00
04/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3965	4	3965	4	0.00
04/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4176	4	4176	4	0.00
04/02/2010	TRT1 On 04-February-10			Index Future	298.21	298.2050	298.2050	298.2050	0.00
04/02/2010	TRT1 On 06-May-10			Index Future	303.98	303.4090	303.9770	303.4090	100.00
05/02/2010	AL7T On 06-May-10			Index Future	330.49	330.9220	330.4920	330.9220	58.00
05/02/2010	ALBI On 06-May-10			Index Future	306.14	306.1690	306.1440	306.1690	1,255.00
05/02/2010	ALBI On 05-August-10			Index Future	311.54	311.6120	311.5420	311.6120	0.00
05/02/2010	CRD1 On 06-May-10			Index Future	133.98	134.0820	133.9780	134.0820	2.00
05/02/2010	GOVI On 06-May-10			GOVI	307.67	307.7640	307.6690	307.7640	324.00
05/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	31816	3	31816	3	0.00
05/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	53126	5	53126	5	0.00
05/02/2010	GOVI On 05-August-10			GOVI	313.32	313.4010	313.3220	313.4010	0.00
05/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	47321	5	47321	5	0.00
05/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	70101	7	70101	7	0.00
05/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/02/2010	ILBI On 06-May-10			Index Future	363.89	364.6890	363.8850	364.6890	433.00
05/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
05/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
05/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
05/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
05/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
05/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
05/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
05/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8750	7.1300	92.8750	0.00
05/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9440	7.0500	92.9440	0.00
05/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.92	93.0680	6.9200	93.0680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.91	93.0940	6.9100	93.0940	0.00
05/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.89	93.1140	6.8900	93.1140	0.00
05/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.89	93.1140	6.8900	93.1140	0.00
05/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.93	93.0680	6.9300	93.0680	0.00
05/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.08	92.9160	7.0800	92.9160	0.00
05/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.34	92.6730	7.3400	92.6730	0.00
05/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.69	92.3070	7.6900	92.3070	5,000.00
05/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.11	91.8900	8.1100	91.8900	0.00
05/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.32	91.6900	8.3200	91.6900	5,000.00
05/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
05/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
05/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
05/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
05/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
05/02/2010	OTH1 On 06-May-10			Index Future	297.54	297.3360	297.5350	297.3360	3.00
05/02/2010	R155 On 04-February-10			Bond Future	7.55	113.7503	7.5500	113.7503	0.00
05/02/2010	R155 On 06-May-10			Bond Future	7.56	109.2160	7.5560	109.2160	0.00
05/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	0	0	0	0	0.00
05/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
05/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	0	0	0	0	0.00
05/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	8	0	8	0	0.00
05/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	136	0	136	0	0.00
05/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	72	0	72	0	0.00
05/02/2010	R157 On 04-February-10			Bond Future	8.37	128.0536	8.3700	128.0536	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	R157 On 06-May-10			Bond Future	8.46	123.5415	8.4570	123.5415	7,091.00
05/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1205	1	1205	1	0.00
05/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	999	1	999	1	0.00
05/02/2010	R157 On 05-August-10			Bond Future	8.53	125.8050	8.5270	125.8050	0.00
05/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2171	2	2171	2	0.00
05/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1157	1	1157	1	0.00
05/02/2010	R157 On 04-November-10			Bond Future	8.57	121.3930	8.5720	121.3930	0.00
05/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	1937	2	1937	2	0.00
05/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2041	2	2041	2	0.00
05/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1836	2	1836	2	0.00
05/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2370	2	2370	2	0.00
05/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	2137	2	2137	2	0.00
05/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2252	2	2252	2	0.00
05/02/2010	R186 On 04-February-10			Bond Future	9.17	112.7156	9.1700	112.7156	0.00
05/02/2010	R186 On 06-May-10			Bond Future	9.17	115.0972	9.1690	115.0972	19,109.00
05/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1578	2	1578	2	0.00
05/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3141	3	3141	3	0.00
05/02/2010	R186 On 05-August-10			Bond Future	9.22	111.9559	9.2190	111.9559	0.00
05/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3524	3	3524	3	0.00
05/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1633	2	1633	2	1,300.00
05/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6270	6	6270	6	0.00
05/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1626	2	1626	2	1,300.00
05/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5993	6	5993	6	0.00
05/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3245	3	3245	3	0.00
05/02/2010	R186 On 04-November-10			Bond Future	9.25	114.1584	9.2530	114.1584	0.00
05/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4318	4	4318	4	0.00
05/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4107	4	4107	4	0.00
05/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4535	4	4535	4	0.00
05/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4117	4	4117	4	0.00
05/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4582	5	4582	5	0.00
05/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4345	4	4345	4	0.00
05/02/2010	R201 On 04-February-10			Bond Future	8.44	102.4353	8.4400	102.4353	0.00
05/02/2010	R201 On 06-May-10			Bond Future	8.53	104.3339	8.5250	104.3339	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	831	1	831	1	0.00
05/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	925	1	925	1	0.00
05/02/2010	R201 On 05-August-10			Bond Future	8.59	101.8768	8.5940	101.8768	0.00
05/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2173	2	2173	2	0.00
05/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	729	1	729	1	0.00
05/02/2010	R201 On 04-November-10			Bond Future	8.63	103.8790	8.6320	103.8790	0.00
05/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1218	1	1218	1	0.00
05/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1295	1	1295	1	0.00
05/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1143	1	1143	1	0.00
05/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1767	2	1767	2	0.00
05/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1575	2	1575	2	0.00
05/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1670	2	1670	2	0.00
05/02/2010	R203 On 04-February-10			Bond Future	9.00	99.3209	9.0000	99.3209	0.00
05/02/2010	R203 On 06-May-10			Bond Future	9.07	97.0225	9.0720	97.0225	1,710.00
05/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1074	1	1074	1	0.00
05/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1445	1	1445	1	0.00
05/02/2010	R203 On 05-August-10			Bond Future	9.14	98.8483	9.1420	98.8483	0.00
05/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2186	2	2186	2	0.00
05/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1649	2	1649	2	0.00
05/02/2010	R203 On 04-November-10			Bond Future	9.20	96.6162	9.1950	96.6162	0.00
05/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2459	3	2459	3	0.00
05/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2338	2	2338	2	0.00
05/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2583	3	2583	3	0.00
05/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	2075	2	2075	2	0.00
05/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2314	2	2314	2	0.00
05/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2193	2	2193	2	0.00
05/02/2010	R204 On 04-February-10			Bond Future	9.03	94.9413	9.0300	94.9413	0.00
05/02/2010	R204 On 06-May-10			Bond Future	9.10	96.7476	9.0960	96.7476	1,552.00
05/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1137	1	1137	1	0.00
05/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1680	2	1680	2	0.00
05/02/2010	R204 On 05-August-10			Bond Future	9.16	94.5268	9.1620	94.5268	0.00
05/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2323	2	2323	2	0.00
05/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1840	2	1840	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	R204 On 04-November-10			Bond Future	9.21	96.3844	9.2080	96.3844	0.00
05/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2763	3	2763	3	0.00
05/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	2899	3	2899	3	0.00
05/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2631	3	2631	3	0.00
05/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2674	3	2674	3	0.00
05/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2405	2	2405	2	0.00
05/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2537	2	2537	2	0.00
05/02/2010	R206 On 04-February-10			Bond Future	8.50	97.2866	8.4950	97.2866	0.00
05/02/2010	R206 On 06-May-10			Bond Future	8.60	99.0441	8.5980	99.0441	0.00
05/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1000	1	1000	1	0.00
05/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	540	1	540	1	0.00
05/02/2010	R206 On 05-August-10			Bond Future	8.69	97.1377	8.6910	97.1377	0.00
05/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1553	2	1553	2	0.00
05/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	678	1	678	1	0.00
05/02/2010	R206 On 04-November-10			Bond Future	8.74	99.0491	8.7400	99.0491	0.00
05/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1070	1	1070	1	0.00
05/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1015	1	1015	1	0.00
05/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1127	1	1127	1	0.00
05/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1636	2	1636	2	0.00
05/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1794	2	1794	2	0.00
05/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1714	2	1714	2	0.00
05/02/2010	R207 On 04-February-10			Bond Future	9.18	88.1421	9.1750	88.1421	0.00
05/02/2010	R207 On 06-May-10			Bond Future	9.25	89.8265	9.2470	89.8265	737.00
05/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1475	2	1475	2	0.00
05/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1458	1	1458	1	0.00
05/02/2010	R207 On 05-August-10			Bond Future	9.31	87.8750	9.3140	87.8750	0.00
05/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2692	3	2692	3	0.00
05/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1647	2	1647	2	0.00
05/02/2010	R207 On 04-November-10			Bond Future	9.36	89.6036	9.3590	89.6036	0.00
05/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2488	3	2488	3	0.00
05/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2617	3	2617	3	0.00
05/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2364	2	2364	2	0.00
05/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	3254	3	3254	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2946	3	2946	3	0.00
05/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	3097	3	3097	3	0.00
05/02/2010	R208 On 04-February-10			Bond Future	9.17	85.8196	9.1700	85.8196	0.00
05/02/2010	R208 On 06-May-10			Bond Future	9.23	84.0657	9.2280	84.0657	5,004.00
05/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1562	2	1562	2	0.00
05/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1430	1	1430	1	0.00
05/02/2010	R208 On 05-August-10			Bond Future	9.29	85.6515	9.2860	85.6515	0.00
05/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	2934	3	2934	3	0.00
05/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1683	2	1683	2	0.00
05/02/2010	R208 On 04-November-10			Bond Future	9.33	83.9313	9.3290	83.9313	0.00
05/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2668	3	2668	3	0.00
05/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2537	3	2537	3	0.00
05/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2804	3	2804	3	0.00
05/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2973	3	2973	3	0.00
05/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3291	3	3291	3	0.00
05/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	3129	3	3129	3	0.00
05/02/2010	R209 On 04-February-10			Bond Future	9.06	74.2975	9.0550	74.2975	0.00
05/02/2010	R209 On 06-May-10			Bond Future	9.00	72.9311	9.0010	72.9311	1,798.00
05/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	517	0	517	0	0.00
05/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4550	5	4550	5	0.00
05/02/2010	R209 On 05-August-10			Bond Future	9.04	74.3042	9.0350	74.3042	0.00
05/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1852	2	1852	2	0.00
05/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4087	4	4087	4	0.00
05/02/2010	R209 On 04-November-10			Bond Future	9.06	72.6110	9.0580	72.6110	0.00
05/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3559	3	3559	3	0.00
05/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3737	4	3737	4	0.00
05/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3387	3	3387	3	0.00
05/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4217	4	4217	4	0.00
05/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3798	4	3798	4	0.00
05/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4003	4	4003	4	0.00
05/02/2010	TRT1 On 06-May-10			Index Future	303.89	303.9770	303.8910	303.9770	100.00
08/02/2010	AL7T On 06-May-10			Index Future	330.91	330.4920	330.9050	330.4920	58.00
08/02/2010	ALBI On 06-May-10			Index Future	306.49	306.1440	306.4900	306.1440	1,259.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	ALBI On 05-August-10			Index Future	306.67	311.5420	306.6740	311.5420	0.00
08/02/2010	CRD1 On 06-May-10			Index Future	134.14	133.9780	134.1430	133.9780	2.00
08/02/2010	GOVI On 06-May-10			GOVI	308.02	307.6690	308.0150	307.6690	324.00
08/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	32622	3	32622	3	0.00
08/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	50472	5	50472	5	0.00
08/02/2010	GOVI On 05-August-10			GOVI	313.67	313.3220	313.6740	313.3220	0.00
08/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	48432	5	48432	5	0.00
08/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	67692	7	67692	7	0.00
08/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2010	ILBI On 06-May-10			Index Future	363.70	363.8850	363.7000	363.8850	433.00
08/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
08/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
08/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
08/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
08/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
08/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
08/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
08/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8700	7.1250	92.8700	0.00
08/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.06	92.9500	7.0640	92.9500	0.00
08/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.93	93.0800	6.9330	93.0800	0.00
08/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.90	93.0900	6.9040	93.0900	0.00
08/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.88	93.1100	6.8810	93.1100	0.00
08/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.88	93.1100	6.8810	93.1100	0.00
08/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.93	93.0700	6.9260	93.0700	0.00
08/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.05	92.9200	7.0520	92.9200	0.00
08/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.27	92.6600	7.2680	92.6600	0.00
08/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.64	92.3100	7.6380	92.3100	5,000.00
08/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.05	91.8900	8.0470	91.8900	0.00
08/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.26	91.6800	8.2640	91.6800	5,000.00
08/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
08/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
08/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
08/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
08/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
08/02/2010	OTH1 On 06-May-10			Index Future	297.88	297.5350	297.8790	297.5350	3.00
08/02/2010	R155 On 04-February-10			Bond Future	7.55	113.7503	7.5500	113.7503	0.00
08/02/2010	R155 On 06-May-10			Bond Future	7.55	109.1583	7.5510	109.1583	0.00
08/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	0	0	0	0	0.00
08/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	0	0	0	0	0.00
08/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
08/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	130	0	130	0	0.00
08/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	1	0	1	0	0.00
08/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	65	0	65	0	0.00
08/02/2010	R157 On 04-February-10			Bond Future	8.37	128.0536	8.3700	128.0536	0.00
08/02/2010	R157 On 06-May-10			Bond Future	8.45	123.3928	8.4450	123.3928	7,091.00
08/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1218	1	1218	1	0.00
08/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	955	1	955	1	0.00
08/02/2010	R157 On 05-August-10			Bond Future	8.51	125.6539	8.5140	125.6539	0.00
08/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2195	2	2195	2	0.00
08/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1121	1	1121	1	0.00
08/02/2010	R157 On 04-November-10			Bond Future	8.56	121.2400	8.5590	121.2400	0.00
08/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	1953	2	1953	2	0.00
08/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1851	2	1851	2	0.00
08/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2058	2	2058	2	0.00
08/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	2097	2	2097	2	0.00
08/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2328	2	2328	2	0.00
08/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2211	2	2211	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	R186 On 04-February-10			Bond Future	9.17	112.7156	9.1700	112.7156	0.00
08/02/2010	R186 On 06-May-10			Bond Future	9.16	115.2892	9.1580	115.2892	19,109.00
08/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1582	2	1582	2	0.00
08/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3045	3	3045	3	0.00
08/02/2010	R186 On 05-August-10			Bond Future	9.21	112.1543	9.2070	112.1543	0.00
08/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3553	4	3553	4	0.00
08/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6323	6	6323	6	0.00
08/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1643	2	1643	2	1,300.00
08/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5894	6	5894	6	0.00
08/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1570	2	1570	2	1,300.00
08/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3165	3	3165	3	0.00
08/02/2010	R186 On 04-November-10			Bond Future	9.24	114.3635	9.2420	114.3635	0.00
08/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4345	4	4345	4	0.00
08/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4564	5	4564	5	0.00
08/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4132	4	4132	4	0.00
08/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4508	5	4508	5	0.00
08/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4047	4	4047	4	0.00
08/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4274	4	4274	4	0.00
08/02/2010	R201 On 04-February-10			Bond Future	8.44	102.4353	8.4400	102.4353	0.00
08/02/2010	R201 On 06-May-10			Bond Future	8.51	104.2169	8.5140	104.2169	486.00
08/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	837	1	837	1	0.00
08/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	890	1	890	1	0.00
08/02/2010	R201 On 05-August-10			Bond Future	8.58	101.7583	8.5820	101.7583	0.00
08/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2192	2	2192	2	0.00
08/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	705	1	705	1	0.00
08/02/2010	R201 On 04-November-10			Bond Future	8.62	103.7560	8.6180	103.7560	0.00
08/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1232	1	1232	1	0.00
08/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1157	1	1157	1	0.00
08/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1310	1	1310	1	0.00
08/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1543	2	1543	2	0.00
08/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1733	2	1733	2	0.00
08/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1636	2	1636	2	0.00
08/02/2010	R203 On 04-February-10			Bond Future	9.00	99.3209	9.0000	99.3209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	R203 On 06-May-10			Bond Future	9.06	96.9198	9.0610	96.9198	1,710.00
08/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1079	1	1079	1	0.00
08/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1393	1	1393	1	0.00
08/02/2010	R203 On 05-August-10			Bond Future	9.13	98.7435	9.1300	98.7435	0.00
08/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2204	2	2204	2	0.00
08/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1607	2	1607	2	0.00
08/02/2010	R203 On 04-November-10			Bond Future	9.18	96.5094	9.1820	96.5094	0.00
08/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2479	2	2479	2	0.00
08/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2605	3	2605	3	0.00
08/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2358	2	2358	2	0.00
08/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2271	2	2271	2	0.00
08/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	2034	2	2034	2	0.00
08/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2150	2	2150	2	0.00
08/02/2010	R204 On 04-February-10			Bond Future	9.03	94.9413	9.0300	94.9413	0.00
08/02/2010	R204 On 06-May-10			Bond Future	9.09	96.6348	9.0850	96.6348	1,552.00
08/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1142	1	1142	1	200.00
08/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	289	0	289	0	200.00
08/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	2849	0	2849	0	0.00
08/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	545	0	545	0	200.00
08/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	3666	0	3666	0	0.00
08/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1623	2	1623	2	200.00
08/02/2010	R204 On 05-August-10			Bond Future	9.15	94.4111	9.1510	94.4111	0.00
08/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2339	2	2339	2	0.00
08/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1796	2	1796	2	0.00
08/02/2010	R204 On 04-November-10			Bond Future	9.20	96.2659	9.1960	96.2659	0.00
08/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2783	3	2783	3	0.00
08/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2649	3	2649	3	0.00
08/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	2920	3	2920	3	0.00
08/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2362	2	2362	2	0.00
08/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2627	3	2627	3	0.00
08/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2493	3	2493	3	0.00
08/02/2010	R206 On 04-February-10			Bond Future	8.50	97.2866	8.4950	97.2866	0.00
08/02/2010	R206 On 06-May-10			Bond Future	8.59	98.9834	8.5860	98.9834	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1010	1	1010	1	0.00
08/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	514	1	514	1	0.00
08/02/2010	R206 On 05-August-10			Bond Future	8.68	97.0750	8.6780	97.0750	0.00
08/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1569	2	1569	2	0.00
08/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	657	1	657	1	0.00
08/02/2010	R206 On 04-November-10			Bond Future	8.73	98.9849	8.7270	98.9849	0.00
08/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1078	1	1078	1	0.00
08/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1136	1	1136	1	0.00
08/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1022	1	1022	1	0.00
08/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1766	2	1766	2	0.00
08/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1610	2	1610	2	0.00
08/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1687	2	1687	2	0.00
08/02/2010	R207 On 04-February-10			Bond Future	9.18	88.1421	9.1750	88.1421	0.00
08/02/2010	R207 On 06-May-10			Bond Future	9.24	89.7108	9.2350	89.7108	737.00
08/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1486	1	1486	1	0.00
08/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1399	1	1399	1	0.00
08/02/2010	R207 On 05-August-10			Bond Future	9.30	87.7560	9.3020	87.7560	0.00
08/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2715	3	2715	3	0.00
08/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1602	2	1602	2	0.00
08/02/2010	R207 On 04-November-10			Bond Future	9.35	89.4812	9.3470	89.4812	0.00
08/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2505	2	2505	2	0.00
08/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2380	2	2380	2	0.00
08/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2635	3	2635	3	0.00
08/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2897	3	2897	3	0.00
08/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	3203	3	3203	3	0.00
08/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	3047	3	3047	3	0.00
08/02/2010	R208 On 04-February-10			Bond Future	9.17	85.8196	9.1700	85.8196	0.00
08/02/2010	R208 On 06-May-10			Bond Future	9.22	83.9455	9.2160	83.9455	5,004.00
08/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1575	2	1575	2	0.00
08/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1371	1	1371	1	0.00
08/02/2010	R208 On 05-August-10			Bond Future	9.27	85.5274	9.2740	85.5274	0.00
08/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	2959	3	2959	3	0.00
08/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1637	2	1637	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	R208 On 04-November-10			Bond Future	9.32	83.8033	9.3170	83.8033	0.00
08/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2687	3	2687	3	0.00
08/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2824	3	2824	3	0.00
08/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2554	3	2554	3	0.00
08/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3239	3	3239	3	0.00
08/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2923	3	2923	3	0.00
08/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	3078	3	3078	3	0.00
08/02/2010	R209 On 04-February-10			Bond Future	9.06	74.2975	9.0550	74.2975	0.00
08/02/2010	R209 On 06-May-10			Bond Future	8.99	73.2534	8.9910	73.2534	1,798.00
08/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	510	1	510	1	0.00
08/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4466	5	4466	5	0.00
08/02/2010	R209 On 05-August-10			Bond Future	9.02	74.6319	9.0240	74.6319	0.00
08/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1863	2	1863	2	0.00
08/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4013	4	4013	4	0.00
08/02/2010	R209 On 04-November-10			Bond Future	9.05	72.9445	9.0470	72.9445	0.00
08/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3581	4	3581	4	0.00
08/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3760	4	3760	4	0.00
08/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3407	3	3407	3	0.00
08/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4153	4	4153	4	0.00
08/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3737	4	3737	4	0.00
08/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	3941	4	3941	4	0.00
08/02/2010	TRT1 On 06-May-10			Index Future	304.23	303.8910	304.2330	303.8910	100.00
09/02/2010	AL7T On 06-May-10			Index Future	330.95	330.9050	330.9540	330.9050	58.00
09/02/2010	ALBI On 06-May-10			Index Future	306.57	306.4900	306.5680	306.4900	1,259.00
09/02/2010	ALBI On 05-August-10			Index Future	306.75	306.6740	306.7500	306.6740	0.00
09/02/2010	CRD1 On 06-May-10			Index Future	134.17	134.1430	134.1660	134.1430	2.00
09/02/2010	GOVI On 06-May-10			GOVI	308.10	308.0150	308.0990	308.0150	324.00
09/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	32758	3	32758	3	0.00
09/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	49768	5	49768	5	0.00
09/02/2010	GOVI On 05-August-10			GOVI	313.76	313.6740	313.7590	313.6740	0.00
09/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	48660	5	48660	5	0.00
09/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	67070	7	67070	7	0.00
09/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	ILBI On 06-May-10			Index Future	363.66	363.7000	363.6580	363.7000	433.00
09/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
09/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
09/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
09/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
09/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
09/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
09/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
09/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8750	7.1200	92.8750	0.00
09/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9360	7.0870	92.9360	0.00
09/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.98	93.0670	6.9750	93.0670	0.00
09/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.94	93.0960	6.9390	93.0960	0.00
09/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.91	93.1190	6.9110	93.1190	0.00
09/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.91	93.1190	6.9120	93.1190	0.00
09/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.96	93.0740	6.9600	93.0740	100.00
09/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.11	92.9480	7.1080	92.9480	0.00
09/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.33	92.7320	7.3330	92.7320	0.00
09/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.71	92.3620	7.7130	92.3620	5,000.00
09/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.12	91.9530	8.1180	91.9530	0.00
09/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.32	91.7360	8.3170	91.7360	5,000.00
09/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
09/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
09/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
09/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
09/02/2010	OTH1 On 06-May-10			Index Future	297.93	297.8790	297.9280	297.8790	3.00
09/02/2010	R155 On 04-February-10			Bond Future	7.55	113.7503	7.5500	113.7503	0.00
09/02/2010	R155 On 06-May-10			Bond Future	7.54	109.1647	7.5410	109.1647	0.00
09/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	0	0	0	0	0.00
09/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
09/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	12	0	12	0	0.00
09/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
09/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	117	0	117	0	0.00
09/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	53	0	53	0	0.00
09/02/2010	R157 On 04-February-10			Bond Future	8.37	128.0536	8.3700	128.0536	0.00
09/02/2010	R157 On 06-May-10			Bond Future	8.44	123.4503	8.4440	123.4503	7,091.00
09/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1214	1	1214	1	0.00
09/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	946	1	946	1	0.00
09/02/2010	R157 On 05-August-10			Bond Future	8.51	125.7134	8.5130	125.7134	0.00
09/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2193	2	2193	2	0.00
09/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1114	1	1114	1	0.00
09/02/2010	R157 On 04-November-10			Bond Future	8.56	121.2968	8.5580	121.2968	0.00
09/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	1951	2	1951	2	0.00
09/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2056	2	2056	2	0.00
09/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1849	2	1849	2	0.00
09/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2322	2	2322	2	0.00
09/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	2091	2	2091	2	0.00
09/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2205	2	2205	2	0.00
09/02/2010	R186 On 04-February-10			Bond Future	9.17	112.7156	9.1700	112.7156	0.00
09/02/2010	R186 On 06-May-10			Bond Future	9.16	115.3900	9.1570	115.3900	19,109.00
09/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1573	2	1573	2	0.00
09/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3027	3	3027	3	0.00
09/02/2010	R186 On 05-August-10			Bond Future	9.21	112.2628	9.2070	112.2628	0.00
09/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3544	4	3544	4	0.00
09/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1635	2	1635	2	1,300.00
09/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6315	6	6315	6	0.00
09/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1562	2	1562	2	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5886	6	5886	6	0.00
09/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3156	3	3156	3	0.00
09/02/2010	R186 On 04-November-10			Bond Future	9.24	114.4618	9.2410	114.4618	0.00
09/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4342	4	4342	4	0.00
09/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4129	4	4129	4	0.00
09/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4561	5	4561	5	0.00
09/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4035	4	4035	4	0.00
09/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4496	5	4496	5	0.00
09/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4262	4	4262	4	0.00
09/02/2010	R201 On 04-February-10			Bond Future	8.44	102.4353	8.4400	102.4353	0.00
09/02/2010	R201 On 06-May-10			Bond Future	8.51	104.2584	8.5130	104.2584	486.00
09/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	834	1	834	1	0.00
09/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	883	1	883	1	0.00
09/02/2010	R201 On 05-August-10			Bond Future	8.58	101.8014	8.5810	101.8014	0.00
09/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2191	2	2191	2	0.00
09/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	700	1	700	1	0.00
09/02/2010	R201 On 04-November-10			Bond Future	8.62	103.8038	8.6170	103.8038	0.00
09/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1231	1	1231	1	0.00
09/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1309	1	1309	1	0.00
09/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1155	1	1155	1	0.00
09/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1727	2	1727	2	0.00
09/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1538	2	1538	2	0.00
09/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1632	2	1632	2	0.00
09/02/2010	R203 On 04-February-10			Bond Future	9.00	99.3209	9.0000	99.3209	0.00
09/02/2010	R203 On 06-May-10			Bond Future	9.06	96.9762	9.0600	96.9762	1,710.00
09/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1074	1	1074	1	0.00
09/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1383	1	1383	1	0.00
09/02/2010	R203 On 05-August-10			Bond Future	9.13	98.8034	9.1290	98.8034	0.00
09/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2202	2	2202	2	0.00
09/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1600	2	1600	2	0.00
09/02/2010	R203 On 04-November-10			Bond Future	9.18	96.5725	9.1810	96.5725	0.00
09/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2478	2	2478	2	0.00
09/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2356	2	2356	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2603	3	2603	3	0.00
09/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	2027	2	2027	2	0.00
09/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2264	2	2264	2	0.00
09/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2144	2	2144	2	0.00
09/02/2010	R204 On 04-February-10			Bond Future	9.03	94.9413	9.0300	94.9413	0.00
09/02/2010	R204 On 06-May-10			Bond Future	9.07	96.6968	9.0740	96.6968	1,552.00
09/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1162	1	1162	1	200.00
09/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	295	0	295	0	200.00
09/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	2889	3	2889	3	0.00
09/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	522	1	522	1	200.00
09/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	3610	4	3610	4	0.00
09/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1581	2	1581	2	200.00
09/02/2010	R204 On 05-August-10			Bond Future	9.14	94.4717	9.1390	94.4717	0.00
09/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2370	2	2370	2	0.00
09/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1760	2	1760	2	0.00
09/02/2010	R204 On 04-November-10			Bond Future	9.18	96.3305	9.1840	96.3305	0.00
09/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2812	3	2812	3	0.00
09/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	2950	3	2950	3	0.00
09/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2678	3	2678	3	0.00
09/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2592	3	2592	3	0.00
09/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2327	2	2327	2	0.00
09/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2457	2	2457	2	0.00
09/02/2010	R206 On 04-February-10			Bond Future	8.50	97.2866	8.4950	97.2866	0.00
09/02/2010	R206 On 06-May-10			Bond Future	8.56	99.0198	8.5630	99.0198	0.00
09/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1049	1	1049	1	0.00
09/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	483	1	483	1	0.00
09/02/2010	R206 On 05-August-10			Bond Future	8.65	97.1120	8.6530	97.1120	0.00
09/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1612	2	1612	2	0.00
09/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	629	1	629	1	0.00
09/02/2010	R206 On 04-November-10			Bond Future	8.70	99.0197	8.7000	99.0197	0.00
09/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1107	1	1107	1	0.00
09/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1050	1	1050	1	0.00
09/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1166	1	1166	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1568	2	1568	2	0.00
09/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1722	2	1722	2	0.00
09/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1644	2	1644	2	0.00
09/02/2010	R207 On 04-February-10			Bond Future	9.18	88.1421	9.1750	88.1421	0.00
09/02/2010	R207 On 06-May-10			Bond Future	9.22	89.7802	9.2240	89.7802	737.00
09/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1510	1	1510	1	0.00
09/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1360	1	1360	1	0.00
09/02/2010	R207 On 05-August-10			Bond Future	9.29	87.8240	9.2910	87.8240	0.00
09/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2747	3	2747	3	0.00
09/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1572	2	1572	2	0.00
09/02/2010	R207 On 04-November-10			Bond Future	9.34	89.5479	9.3350	89.5479	0.00
09/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2533	3	2533	3	0.00
09/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2663	3	2663	3	0.00
09/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2406	2	2406	2	0.00
09/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	3162	3	3162	3	0.00
09/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2858	3	2858	3	0.00
09/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	3008	3	3008	3	0.00
09/02/2010	R208 On 04-February-10			Bond Future	9.17	85.8196	9.1700	85.8196	0.00
09/02/2010	R208 On 06-May-10			Bond Future	9.21	84.0176	9.2050	84.0176	5,004.00
09/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1602	2	1602	2	0.00
09/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1332	1	1332	1	0.00
09/02/2010	R208 On 05-August-10			Bond Future	9.26	85.5983	9.2630	85.5983	0.00
09/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	2992	3	2992	3	0.00
09/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1605	2	1605	2	0.00
09/02/2010	R208 On 04-November-10			Bond Future	9.31	83.8731	9.3050	83.8731	0.00
09/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2716	3	2716	3	0.00
09/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2582	3	2582	3	0.00
09/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2855	3	2855	3	0.00
09/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2884	3	2884	3	0.00
09/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3197	3	3197	3	0.00
09/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	3037	3	3037	3	0.00
09/02/2010	R209 On 04-February-10			Bond Future	9.06	74.2975	9.0550	74.2975	0.00
09/02/2010	R209 On 06-May-10			Bond Future	8.99	73.3305	8.9900	73.3305	1,798.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	505	1	505	1	0.00
09/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4453	4	4453	4	0.00
09/02/2010	R209 On 05-August-10			Bond Future	9.02	74.7161	9.0240	74.7161	0.00
09/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1855	2	1855	2	0.00
09/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4005	4	4005	4	0.00
09/02/2010	R209 On 04-November-10			Bond Future	9.05	73.0283	9.0460	73.0283	0.00
09/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3578	4	3578	4	0.00
09/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3757	4	3757	4	0.00
09/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3404	3	3404	3	0.00
09/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4142	4	4142	4	0.00
09/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3727	4	3727	4	0.00
09/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	3930	4	3930	4	0.00
09/02/2010	TRT1 On 06-May-10			Index Future	304.32	304.2330	304.3150	304.2330	100.00
10/02/2010	AL7T On 06-May-10			Index Future	330.52	330.9540	330.5210	330.9540	58.00
10/02/2010	ALBI On 06-May-10			Index Future	306.10	306.5680	306.0970	306.5680	1,259.00
10/02/2010	ALBI On 05-August-10			Index Future	306.27	306.7500	306.2720	306.7500	0.00
10/02/2010	CRD1 On 06-May-10			Index Future	134.07	134.1660	134.0680	134.1660	2.00
10/02/2010	GOVI On 06-May-10			GOVI	307.63	308.0990	307.6340	308.0990	324.00
10/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	30521	3	30521	3	0.00
10/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	52181	5	52181	5	0.00
10/02/2010	GOVI On 05-August-10			GOVI	313.28	313.7590	313.2820	313.7590	0.00
10/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	46346	5	46346	5	0.00
10/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	69526	7	69526	7	0.00
10/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2010	ILBI On 06-May-10			Index Future	363.63	363.6580	363.6310	363.6580	433.00
10/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
10/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
10/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
10/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
10/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
10/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
10/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
10/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00

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10/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9130	7.0870	92.9130	0.00
10/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.98	93.0250	6.9750	93.0250	0.00
10/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.94	93.0610	6.9390	93.0610	0.00
10/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.91	93.0890	6.9110	93.0890	0.00
10/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.91	93.0880	6.9120	93.0880	0.00
10/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
10/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.11	92.8920	7.1080	92.8920	0.00
10/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.33	92.6670	7.3330	92.6670	0.00
10/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.71	92.2870	7.7130	92.2870	5,000.00
10/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.12	91.8820	8.1180	91.8820	0.00
10/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.32	91.6830	8.3170	91.6830	5,000.00
10/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
10/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
10/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
10/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
10/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
10/02/2010	OTH1 On 06-May-10			Index Future	297.34	297.9280	297.3420	297.9280	3.00
10/02/2010	R155 On 06-May-10			Bond Future	7.55	109.1775	7.5460	109.1775	0.00
10/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	0	0	0	0	0.00
10/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	5	0	5	0	0.00
10/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
10/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	123	0	123	0	0.00
10/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
10/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	59	0	59	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	R157 On 06-May-10			Bond Future	8.45	123.4551	8.4510	123.4551	7,091.00
10/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1190	1	1190	1	0.00
10/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	955	1	955	1	0.00
10/02/2010	R157 On 05-August-10			Bond Future	8.52	125.7179	8.5210	125.7179	0.00
10/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2166	2	2166	2	0.00
10/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1124	1	1124	1	0.00
10/02/2010	R157 On 04-November-10			Bond Future	8.57	121.3011	8.5670	121.3011	0.00
10/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	1928	2	1928	2	0.00
10/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1827	2	1827	2	0.00
10/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2032	2	2032	2	0.00
10/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	2106	2	2106	2	0.00
10/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2339	2	2339	2	0.00
10/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2221	2	2221	2	0.00
10/02/2010	R186 On 06-May-10			Bond Future	9.20	115.3992	9.1960	115.3992	19,109.00
10/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1420	2	1420	2	0.00
10/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3230	3	3230	3	0.00
10/02/2010	R186 On 05-August-10			Bond Future	9.25	112.2628	9.2470	112.2628	0.00
10/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3345	4	3345	4	0.00
10/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6048	6	6048	6	0.00
10/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1515	2	1515	2	1,300.00
10/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	6127	6	6127	6	0.00
10/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1656	2	1656	2	1,300.00
10/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3318	3	3318	3	0.00
10/02/2010	R186 On 04-November-10			Bond Future	9.28	114.4707	9.2830	114.4707	0.00
10/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4141	4	4141	4	0.00
10/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4354	5	4354	5	0.00
10/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	3934	4	3934	4	0.00
10/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4676	4	4676	4	0.00
10/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4203	4	4203	4	0.00
10/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4435	4	4435	4	0.00
10/02/2010	R201 On 06-May-10			Bond Future	8.52	104.2622	8.5200	104.2622	486.00
10/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	816	1	816	1	0.00
10/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	891	1	891	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	R201 On 05-August-10			Bond Future	8.59	101.8050	8.5900	101.8050	0.00
10/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2166	2	2166	2	0.00
10/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	708	1	708	1	0.00
10/02/2010	R201 On 04-November-10			Bond Future	8.63	103.8072	8.6270	103.8072	0.00
10/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1212	1	1212	1	0.00
10/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1138	1	1138	1	0.00
10/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1290	1	1290	1	0.00
10/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1553	2	1553	2	0.00
10/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1744	2	1744	2	0.00
10/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1647	2	1647	2	0.00
10/02/2010	R203 On 06-May-10			Bond Future	9.09	96.9814	9.0880	96.9814	1,710.00
10/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1002	1	1002	1	0.00
10/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1455	1	1455	1	0.00
10/02/2010	R203 On 05-August-10			Bond Future	9.16	98.8084	9.1590	98.8084	0.00
10/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2113	2	2113	2	0.00
10/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1661	2	1661	2	0.00
10/02/2010	R203 On 04-November-10			Bond Future	9.21	96.5774	9.2130	96.5774	0.00
10/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2391	2	2391	2	0.00
10/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2514	3	2514	3	0.00
10/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2272	2	2272	2	0.00
10/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2335	2	2335	2	0.00
10/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	2094	2	2094	2	0.00
10/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2212	2	2212	2	0.00
10/02/2010	R204 On 06-May-10			Bond Future	9.09	96.7589	9.0920	96.7589	1,552.00
10/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1108	1	1108	1	200.00
10/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	273	0	273	0	200.00
10/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	2806	3	2806	3	0.00
10/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	541	1	541	1	200.00
10/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	3690	4	3690	4	0.00
10/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1629	2	1629	2	200.00
10/02/2010	R204 On 05-August-10			Bond Future	9.16	94.5378	9.1580	94.5378	0.00
10/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2306	2	2306	2	0.00
10/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1801	2	1801	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	R204 On 04-November-10			Bond Future	9.20	96.3952	9.2040	96.3952	0.00
10/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2750	3	2750	3	0.00
10/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2617	3	2617	3	0.00
10/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	2886	3	2886	3	0.00
10/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2371	2	2371	2	0.00
10/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2639	3	2639	3	0.00
10/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2503	2	2503	2	0.00
10/02/2010	R206 On 06-May-10			Bond Future	8.56	99.0897	8.5600	99.0897	0.00
10/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1050	1	1050	1	0.00
10/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	475	0	475	0	0.00
10/02/2010	R206 On 05-August-10			Bond Future	8.65	97.1833	8.6500	97.1833	0.00
10/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1615	2	1615	2	0.00
10/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	623	1	623	1	0.00
10/02/2010	R206 On 04-November-10			Bond Future	8.70	99.0919	8.6960	99.0919	0.00
10/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1109	1	1109	1	0.00
10/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1168	1	1168	1	0.00
10/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1052	1	1052	1	0.00
10/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1713	2	1713	2	0.00
10/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1560	2	1560	2	0.00
10/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1635	2	1635	2	0.00
10/02/2010	R207 On 06-May-10			Bond Future	9.24	89.8439	9.2420	89.8439	737.00
10/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1448	2	1448	2	0.00
10/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1402	1	1402	1	0.00
10/02/2010	R207 On 05-August-10			Bond Future	9.31	87.8864	9.3100	87.8864	0.00
10/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2677	3	2677	3	0.00
10/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1609	2	1609	2	0.00
10/02/2010	R207 On 04-November-10			Bond Future	9.36	89.6147	9.3550	89.6147	0.00
10/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2474	3	2474	3	0.00
10/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2349	2	2349	2	0.00
10/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2602	3	2602	3	0.00
10/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2909	3	2909	3	0.00
10/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	3216	3	3216	3	0.00
10/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	3060	3	3060	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	R208 On 06-May-10			Bond Future	9.22	84.0838	9.2240	84.0838	5,004.00
10/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1533	2	1533	2	0.00
10/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1377	1	1377	1	0.00
10/02/2010	R208 On 05-August-10			Bond Future	9.28	85.6634	9.2820	85.6634	0.00
10/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	2918	3	2918	3	0.00
10/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1643	2	1643	2	0.00
10/02/2010	R208 On 04-November-10			Bond Future	9.33	83.9430	9.3250	83.9430	0.00
10/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2653	3	2653	3	0.00
10/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2790	3	2790	3	0.00
10/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2521	3	2521	3	0.00
10/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3252	3	3252	3	0.00
10/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2936	3	2936	3	0.00
10/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	3091	3	3091	3	0.00
10/02/2010	R209 On 06-May-10			Bond Future	9.02	73.3382	9.0200	73.3382	1,798.00
10/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	452	1	452	1	0.00
10/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4631	4	4631	4	0.00
10/02/2010	R209 On 05-August-10			Bond Future	9.05	74.7161	9.0540	74.7161	0.00
10/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1758	2	1758	2	0.00
10/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4138	4	4138	4	0.00
10/02/2010	R209 On 04-November-10			Bond Future	9.08	73.0359	9.0770	73.0359	0.00
10/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3452	4	3452	4	0.00
10/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3627	4	3627	4	0.00
10/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3281	3	3281	3	0.00
10/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4255	4	4255	4	0.00
10/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3832	4	3832	4	0.00
10/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4040	4	4040	4	0.00
10/02/2010	TRT1 On 06-May-10			Index Future	303.85	304.3150	303.8540	304.3150	100.00
11/02/2010	AL7T On 06-May-10			Index Future	330.59	330.5210	330.5900	330.5210	58.00
11/02/2010	ALBI On 06-May-10			Index Future	306.09	306.0970	306.0900	306.0970	1,262.00
11/02/2010	ALBI On 05-August-10			Index Future	306.26	306.2720	306.2630	306.2720	0.00
11/02/2010	CRD1 On 06-May-10			Index Future	134.10	134.0680	134.0970	134.0680	2.00
11/02/2010	GOVI On 06-May-10			GOVI	307.59	307.6340	307.5860	307.6340	324.00
11/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	30086	3	30086	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	52226	5	52226	5	0.00
11/02/2010	GOVI On 05-August-10			GOVI	313.23	313.2820	313.2320	313.2820	0.00
11/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	45963	5	45963	5	0.00
11/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	69643	7	69643	7	0.00
11/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/02/2010	ILBI On 06-May-10			Index Future	363.75	363.6310	363.7520	363.6310	433.00
11/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
11/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
11/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
11/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
11/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
11/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
11/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
11/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
11/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9130	7.0870	92.9130	0.00
11/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.98	93.0250	6.9750	93.0250	0.00
11/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.94	93.0610	6.9390	93.0610	0.00
11/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.91	93.0890	6.9110	93.0890	0.00
11/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.91	93.0880	6.9120	93.0880	0.00
11/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
11/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.11	92.8920	7.1080	92.8920	0.00
11/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.33	92.6670	7.3330	92.6670	0.00
11/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.71	92.2870	7.7130	92.2870	5,000.00
11/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.12	91.8820	8.1180	91.8820	0.00
11/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.32	91.6830	8.3170	91.6830	5,000.00
11/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
11/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
11/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
11/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
11/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
11/02/2010	OTH1 On 06-May-10			Index Future	297.62	297.3420	297.6210	297.3420	3.00
11/02/2010	R155 On 06-May-10			Bond Future	7.55	109.1711	7.5460	109.1711	0.00
11/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	0	0	0	0	0.00
11/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
11/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	5	0	5	0	0.00
11/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
11/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	123	0	123	0	0.00
11/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	59	0	59	0	0.00
11/02/2010	R157 On 06-May-10			Bond Future	8.45	123.4216	8.4500	123.4216	7,091.00
11/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1186	1	1186	1	0.00
11/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	947	1	947	1	0.00
11/02/2010	R157 On 05-August-10			Bond Future	8.52	125.6813	8.5200	125.6813	0.00
11/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2165	2	2165	2	0.00
11/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1118	1	1118	1	0.00
11/02/2010	R157 On 04-November-10			Bond Future	8.57	121.2618	8.5660	121.2618	0.00
11/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	1926	2	1926	2	0.00
11/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2031	2	2031	2	0.00
11/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1825	2	1825	2	0.00
11/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2333	2	2333	2	0.00
11/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	2101	2	2101	2	0.00
11/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2215	2	2215	2	0.00
11/02/2010	R186 On 06-May-10			Bond Future	9.20	115.0424	9.1960	115.0424	19,109.00
11/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1408	1	1408	1	0.00
11/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3218	3	3218	3	0.00
11/02/2010	R186 On 05-August-10			Bond Future	9.25	111.9018	9.2470	111.9018	0.00
11/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3335	3	3335	3	0.00
11/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1506	2	1506	2	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6039	6	6039	6	0.00
11/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1647	2	1647	2	1,300.00
11/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	6118	6	6118	6	0.00
11/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3308	3	3308	3	0.00
11/02/2010	R186 On 04-November-10			Bond Future	9.28	114.0962	9.2820	114.0962	0.00
11/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4137	4	4137	4	0.00
11/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	3930	4	3930	4	0.00
11/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4351	4	4351	4	0.00
11/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4191	4	4191	4	0.00
11/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4663	5	4663	5	0.00
11/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4422	4	4422	4	0.00
11/02/2010	R201 On 06-May-10			Bond Future	8.51	104.2358	8.5090	104.2358	486.00
11/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	831	1	831	1	0.00
11/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	865	1	865	1	0.00
11/02/2010	R201 On 05-August-10			Bond Future	8.58	101.7727	8.5770	101.7727	0.00
11/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2195	2	2195	2	0.00
11/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	690	1	690	1	0.00
11/02/2010	R201 On 04-November-10			Bond Future	8.61	103.7731	8.6140	103.7731	0.00
11/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1230	1	1230	1	0.00
11/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1309	1	1309	1	0.00
11/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1155	1	1155	1	0.00
11/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1717	2	1717	2	0.00
11/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1528	2	1528	2	0.00
11/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1620	2	1620	2	0.00
11/02/2010	R203 On 06-May-10			Bond Future	9.08	96.8377	9.0760	96.8377	1,710.00
11/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1022	1	1022	1	0.00
11/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1413	1	1413	1	0.00
11/02/2010	R203 On 05-August-10			Bond Future	9.15	98.6587	9.1470	98.6587	0.00
11/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2141	2	2141	2	0.00
11/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1629	2	1629	2	0.00
11/02/2010	R203 On 04-November-10			Bond Future	9.20	96.4221	9.2010	96.4221	0.00
11/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2417	2	2417	2	0.00
11/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2297	2	2297	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2541	3	2541	3	0.00
11/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	2062	2	2062	2	0.00
11/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2302	2	2302	2	0.00
11/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2180	2	2180	2	0.00
11/02/2010	R204 On 06-May-10			Bond Future	9.09	96.6573	9.0910	96.6573	1,552.00
11/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1103	1	1103	1	200.00
11/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	270	0	270	0	200.00
11/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	2804	3	2804	3	0.00
11/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	533	1	533	1	200.00
11/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	3681	4	3681	4	0.00
11/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1618	2	1618	2	200.00
11/02/2010	R204 On 05-August-10			Bond Future	9.16	94.4331	9.1570	94.4331	0.00
11/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2304	2	2304	2	0.00
11/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1794	2	1794	2	0.00
11/02/2010	R204 On 04-November-10			Bond Future	9.20	96.2874	9.2030	96.2874	0.00
11/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2748	3	2748	3	0.00
11/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	2884	3	2884	3	0.00
11/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2615	3	2615	3	0.00
11/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2631	3	2631	3	0.00
11/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2364	2	2364	2	0.00
11/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2495	3	2495	3	0.00
11/02/2010	R206 On 06-May-10			Bond Future	8.56	99.0988	8.5580	99.0988	0.00
11/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1050	1	1050	1	0.00
11/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	469	0	469	0	0.00
11/02/2010	R206 On 05-August-10			Bond Future	8.65	97.1919	8.6490	97.1919	0.00
11/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1614	2	1614	2	0.00
11/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	619	1	619	1	0.00
11/02/2010	R206 On 04-November-10			Bond Future	8.70	99.1026	8.6950	99.1026	0.00
11/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1108	1	1108	1	0.00
11/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1051	1	1051	1	0.00
11/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1167	1	1167	1	0.00
11/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1556	2	1556	2	0.00
11/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1709	2	1709	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1631	2	1631	2	0.00
11/02/2010	R207 On 06-May-10			Bond Future	9.24	89.7397	9.2410	89.7397	737.00
11/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1443	1	1443	1	0.00
11/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1391	1	1391	1	0.00
11/02/2010	R207 On 05-August-10			Bond Future	9.31	87.7787	9.3090	87.7787	0.00
11/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2674	3	2674	3	0.00
11/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1601	2	1601	2	0.00
11/02/2010	R207 On 04-November-10			Bond Future	9.35	89.5034	9.3540	89.5034	0.00
11/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2471	2	2471	2	0.00
11/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2600	3	2600	3	0.00
11/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2347	2	2347	2	0.00
11/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	3209	3	3209	3	0.00
11/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2901	3	2901	3	0.00
11/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	3052	3	3052	3	0.00
11/02/2010	R208 On 06-May-10			Bond Future	9.22	83.9695	9.2230	83.9695	5,004.00
11/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1527	2	1527	2	0.00
11/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1365	1	1365	1	0.00
11/02/2010	R208 On 05-August-10			Bond Future	9.28	85.5510	9.2810	85.5510	0.00
11/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	2915	3	2915	3	0.00
11/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1634	2	1634	2	0.00
11/02/2010	R208 On 04-November-10			Bond Future	9.32	83.8266	9.3240	83.8266	0.00
11/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2651	3	2651	3	0.00
11/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2518	3	2518	3	0.00
11/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2787	3	2787	3	0.00
11/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2927	3	2927	3	0.00
11/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3243	3	3243	3	0.00
11/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	3083	3	3083	3	0.00
11/02/2010	R209 On 06-May-10			Bond Future	9.02	73.1073	9.0190	73.1073	1,798.00
11/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	446	0	446	0	0.00
11/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4617	5	4617	5	0.00
11/02/2010	R209 On 05-August-10			Bond Future	9.05	74.4868	9.0540	74.4868	0.00
11/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1751	2	1751	2	0.00
11/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4131	4	4131	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	R209 On 04-November-10			Bond Future	9.08	72.8002	9.0770	72.8002	0.00
11/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3445	3	3445	3	0.00
11/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3620	4	3620	4	0.00
11/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3274	3	3274	3	0.00
11/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4248	4	4248	4	0.00
11/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3825	4	3825	4	0.00
11/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4033	4	4033	4	0.00
11/02/2010	TRT1 On 06-May-10			Index Future	303.82	303.8540	303.8170	303.8540	100.00
12/02/2010	AL7T On 06-May-10			Index Future	331.13	330.5900	331.1270	330.5900	58.00
12/02/2010	ALBI On 06-May-10			Index Future	306.64	306.0900	306.6350	306.0900	1,262.00
12/02/2010	ALBI On 05-August-10			Index Future	306.81	306.2630	306.8070	306.2630	0.00
12/02/2010	CRD1 On 06-May-10			Index Future	134.26	134.0970	134.2560	134.0970	2.00
12/02/2010	GOVI On 06-May-10			GOVI	308.14	307.5860	308.1390	307.5860	324.00
12/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	32228	3	32228	3	0.00
12/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	48838	5	48838	5	0.00
12/02/2010	GOVI On 05-August-10			GOVI	313.79	313.2320	313.7940	313.2320	0.00
12/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	48336	5	48336	5	0.00
12/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	66396	7	66396	7	0.00
12/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2010	ILBI On 06-May-10			Index Future	363.24	363.7520	363.2400	363.7520	433.00
12/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
12/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
12/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
12/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
12/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
12/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
12/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
12/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	7,500.00
12/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9130	7.0870	92.9130	0.00
12/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.98	93.0250	6.9750	93.0250	0.00
12/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.94	93.0610	6.9390	93.0610	0.00
12/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.91	93.0890	6.9110	93.0890	0.00
12/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.91	93.0880	6.9120	93.0880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
12/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.11	92.8920	7.1080	92.8920	0.00
12/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.33	92.6670	7.3330	92.6670	0.00
12/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.71	92.2870	7.7130	92.2870	5,000.00
12/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.12	91.8820	8.1180	91.8820	0.00
12/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.32	91.6830	8.3170	91.6830	5,000.00
12/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
12/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
12/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
12/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
12/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
12/02/2010	OTH1 On 06-May-10			Index Future	298.13	297.6210	298.1270	297.6210	3.00
12/02/2010	R155 On 06-May-10			Bond Future	7.52	109.1711	7.5210	109.1711	0.00
12/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	0	0	0	0	0.00
12/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	37	0	37	0	0.00
12/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
12/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	91	0	91	0	0.00
12/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
12/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	27	0	27	0	0.00
12/02/2010	R157 On 06-May-10			Bond Future	8.42	123.4263	8.4170	123.4263	7,091.00
12/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1267	1	1267	1	0.00
12/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	869	1	869	1	0.00
12/02/2010	R157 On 05-August-10			Bond Future	8.49	125.6859	8.4850	125.6859	0.00
12/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2259	2	2259	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	R157 On 05-August-10	8.50	Call	Bond Future	1594	0	1594	0	0.00
12/02/2010	R157 On 05-August-10	8.25	Call	Bond Future	1069	0	1069	0	500.00
12/02/2010	R157 On 05-August-10	9.00	Call	Bond Future	3034	0	3034	0	0.00
12/02/2010	R157 On 05-August-10	9.00	Put	Bond Future	703	0	703	0	500.00
12/02/2010	R157 On 05-August-10	8.25	Put	Bond Future	2152	0	2152	0	0.00
12/02/2010	R157 On 05-August-10	8.50	Put	Bond Future	1525	0	1525	0	500.00
12/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1052	1	1052	1	0.00
12/02/2010	R157 On 04-November-10			Bond Future	8.53	121.2662	8.5290	121.2662	0.00
12/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2002	2	2002	2	0.00
12/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1898	2	1898	2	0.00
12/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2109	2	2109	2	0.00
12/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	2017	2	2017	2	0.00
12/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2244	2	2244	2	0.00
12/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2129	2	2129	2	0.00
12/02/2010	R186 On 06-May-10			Bond Future	9.17	115.0424	9.1740	115.0424	19,109.00
12/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1473	1	1473	1	0.00
12/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3082	3	3082	3	0.00
12/02/2010	R186 On 05-August-10			Bond Future	9.23	111.9018	9.2250	111.9018	0.00
12/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3429	3	3429	3	0.00
12/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1559	2	1559	2	1,300.00
12/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6173	6	6173	6	0.00
12/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1583	2	1583	2	1,300.00
12/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5973	6	5973	6	0.00
12/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3204	3	3204	3	0.00
12/02/2010	R186 On 04-November-10			Bond Future	9.26	114.1050	9.2600	114.1050	0.00
12/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4230	4	4230	4	0.00
12/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4446	4	4446	4	0.00
12/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4019	4	4019	4	0.00
12/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4556	5	4556	5	0.00
12/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4090	4	4090	4	0.00
12/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4319	4	4319	4	0.00
12/02/2010	R201 On 06-May-10			Bond Future	8.47	104.2773	8.4650	104.2773	486.00
12/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	912	1	912	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	780	1	780	1	0.00
12/02/2010	R201 On 05-August-10			Bond Future	8.53	101.8194	8.5310	101.8194	0.00
12/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2306	2	2306	2	0.00
12/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	636	1	636	1	0.00
12/02/2010	R201 On 04-November-10			Bond Future	8.56	103.8175	8.5640	103.8175	0.00
12/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1308	1	1308	1	0.00
12/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1230	1	1230	1	0.00
12/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1390	1	1390	1	0.00
12/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1438	2	1438	2	0.00
12/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1621	2	1621	2	0.00
12/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1527	2	1527	2	0.00
12/02/2010	R203 On 06-May-10			Bond Future	9.04	96.8992	9.0440	96.8992	1,710.00
12/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1092	1	1092	1	0.00
12/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1319	1	1319	1	0.00
12/02/2010	R203 On 05-August-10			Bond Future	9.11	98.7185	9.1130	98.7185	0.00
12/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2231	2	2231	2	0.00
12/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1549	2	1549	2	0.00
12/02/2010	R203 On 04-November-10			Bond Future	9.17	96.4803	9.1650	96.4803	0.00
12/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2507	2	2507	2	0.00
12/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2633	3	2633	3	0.00
12/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2384	2	2384	2	0.00
12/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2214	2	2214	2	0.00
12/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1980	2	1980	2	0.00
12/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2095	2	2095	2	0.00
12/02/2010	R204 On 06-May-10			Bond Future	9.06	96.6629	9.0590	96.6629	1,552.00
12/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1177	1	1177	1	200.00
12/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	294	0	294	0	200.00
12/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	2934	3	2934	3	0.00
12/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	483	1	483	1	200.00
12/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	3524	4	3524	4	0.00
12/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1511	2	1511	2	200.00
12/02/2010	R204 On 05-August-10			Bond Future	9.12	94.4386	9.1240	94.4386	0.00
12/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2399	2	2399	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1707	2	1707	2	0.00
12/02/2010	R204 On 04-November-10			Bond Future	9.17	96.2928	9.1680	96.2928	0.00
12/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2844	3	2844	3	0.00
12/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2708	3	2708	3	0.00
12/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	2983	3	2983	3	0.00
12/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2274	2	2274	2	0.00
12/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2535	3	2535	3	0.00
12/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2403	2	2403	2	0.00
12/02/2010	R206 On 06-May-10			Bond Future	8.51	99.1049	8.5140	99.1049	0.00
12/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1132	1	1132	1	0.00
12/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	417	0	417	0	0.00
12/02/2010	R206 On 05-August-10			Bond Future	8.60	97.1947	8.6010	97.1947	0.00
12/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1702	2	1702	2	0.00
12/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	570	1	570	1	0.00
12/02/2010	R206 On 04-November-10			Bond Future	8.64	99.1052	8.6430	99.1052	0.00
12/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1169	1	1169	1	0.00
12/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1230	1	1230	1	0.00
12/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1109	1	1109	1	0.00
12/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1628	2	1628	2	0.00
12/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1480	2	1480	2	0.00
12/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1553	2	1553	2	0.00
12/02/2010	R207 On 06-May-10			Bond Future	9.21	89.7455	9.2090	89.7455	737.00
12/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1531	1	1531	1	0.00
12/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1294	1	1294	1	0.00
12/02/2010	R207 On 05-August-10			Bond Future	9.28	87.7843	9.2760	87.7843	0.00
12/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2781	3	2781	3	0.00
12/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1521	2	1521	2	0.00
12/02/2010	R207 On 04-November-10			Bond Future	9.32	89.5090	9.3190	89.5090	0.00
12/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2561	2	2561	2	0.00
12/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2433	2	2433	2	0.00
12/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2693	3	2693	3	0.00
12/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2799	3	2799	3	0.00
12/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	3100	3	3100	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2947	3	2947	3	0.00
12/02/2010	R208 On 06-May-10			Bond Future	9.19	83.9755	9.1910	83.9755	5,004.00
12/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1622	2	1622	2	0.00
12/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1267	1	1267	1	0.00
12/02/2010	R208 On 05-August-10			Bond Future	9.25	85.5569	9.2480	85.5569	0.00
12/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3028	3	3028	3	0.00
12/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1552	2	1552	2	0.00
12/02/2010	R208 On 04-November-10			Bond Future	9.29	83.8324	9.2900	83.8324	0.00
12/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2744	3	2744	3	0.00
12/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2884	3	2884	3	0.00
12/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2609	3	2609	3	0.00
12/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3136	3	3136	3	0.00
12/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2826	3	2826	3	0.00
12/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2978	3	2978	3	0.00
12/02/2010	R209 On 06-May-10			Bond Future	8.98	73.1150	8.9780	73.1150	1,798.00
12/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	501	0	501	0	0.00
12/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4356	5	4356	5	0.00
12/02/2010	R209 On 05-August-10			Bond Future	9.01	74.4868	9.0110	74.4868	0.00
12/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1873	2	1873	2	0.00
12/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	3924	4	3924	4	0.00
12/02/2010	R209 On 04-November-10			Bond Future	9.03	72.8002	9.0340	72.8002	0.00
12/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3604	3	3604	3	0.00
12/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3784	4	3784	4	0.00
12/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3428	3	3428	3	0.00
12/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4075	4	4075	4	0.00
12/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3662	4	3662	4	0.00
12/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	3865	4	3865	4	0.00
12/02/2010	TRT1 On 06-May-10			Index Future	304.36	303.8170	304.3610	303.8170	100.00
15/02/2010	AL7T On 06-May-10			Index Future	331.14	331.1270	331.1370	331.1270	58.00
15/02/2010	ALBI On 06-May-10			Index Future	306.59	306.6350	306.5910	306.6350	1,262.00
15/02/2010	ALBI On 05-August-10			Index Future	306.76	306.8070	306.7610	306.8070	0.00
15/02/2010	CRD1 On 06-May-10			Index Future	134.34	134.2560	134.3410	134.2560	2.00
15/02/2010	GOVI On 06-May-10			GOVI	308.06	308.1390	308.0570	308.1390	324.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	31150	3	31150	3	0.00
15/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	48580	5	48580	5	0.00
15/02/2010	GOVI On 05-August-10			GOVI	313.71	313.7940	313.7100	313.7940	0.00
15/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	47463	5	47463	5	0.00
15/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	66363	7	66363	7	0.00
15/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2010	ILBI On 06-May-10			Index Future	362.92	363.2400	362.9230	363.2400	433.00
15/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
15/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
15/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
15/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
15/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
15/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
15/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
15/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	7,500.00
15/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9130	7.0870	92.9130	0.00
15/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.98	93.0250	6.9750	93.0250	0.00
15/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.94	93.0610	6.9390	93.0610	0.00
15/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.91	93.0890	6.9110	93.0890	0.00
15/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.91	93.0880	6.9120	93.0880	0.00
15/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
15/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.11	92.8920	7.1080	92.8920	0.00
15/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.33	92.6670	7.3330	92.6670	0.00
15/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.71	92.2870	7.7130	92.2870	5,000.00
15/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.12	91.8820	8.1180	91.8820	0.00
15/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.32	91.6830	8.3170	91.6830	5,000.00
15/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
15/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
15/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
15/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
15/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
15/02/2010	OTH1 On 06-May-10			Index Future	298.26	298.1270	298.2630	298.1270	3.00
15/02/2010	R155 On 06-May-10			Bond Future	7.53	109.2032	7.5310	109.2032	0.00
15/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	0	0	0	0	0.00
15/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
15/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	24	0	24	0	0.00
15/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
15/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	104	0	104	0	0.00
15/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	40	0	40	0	0.00
15/02/2010	R157 On 06-May-10			Bond Future	8.43	123.5847	8.4270	123.5847	7,091.00
15/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1221	1	1221	1	0.00
15/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	871	1	871	1	0.00
15/02/2010	R157 On 05-August-10			Bond Future	8.50	125.8462	8.4960	125.8462	0.00
15/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2215	2	2215	2	0.00
15/02/2010	R157 On 05-August-10	8.50	Call	Bond Future	1555	2	1555	2	0.00
15/02/2010	R157 On 05-August-10	9.00	Call	Bond Future	2986	3	2986	3	0.00
15/02/2010	R157 On 05-August-10	8.25	Call	Bond Future	1036	1	1036	1	500.00
15/02/2010	R157 On 05-August-10	9.00	Put	Bond Future	705	1	705	1	500.00
15/02/2010	R157 On 05-August-10	8.25	Put	Bond Future	2170	2	2170	2	0.00
15/02/2010	R157 On 05-August-10	8.50	Put	Bond Future	1537	2	1537	2	500.00
15/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	1059	1	1059	1	0.00
15/02/2010	R157 On 04-November-10			Bond Future	8.54	121.4279	8.5400	121.4279	0.00
15/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	1966	2	1966	2	0.00
15/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2073	2	2073	2	0.00
15/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1863	2	1863	2	0.00
15/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2257	2	2257	2	0.00
15/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	2029	2	2029	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2141	2	2141	2	0.00
15/02/2010	R186 On 06-May-10			Bond Future	9.19	115.2434	9.1940	115.2434	19,109.00
15/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1365	1	1365	1	0.00
15/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3157	3	3157	3	0.00
15/02/2010	R186 On 05-August-10			Bond Future	9.25	112.1001	9.2450	112.1001	0.00
15/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3306	3	3306	3	0.00
15/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1479	2	1479	2	1,300.00
15/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6018	6	6018	6	0.00
15/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1608	2	1608	2	1,300.00
15/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	6073	6	6073	6	0.00
15/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3261	3	3261	3	0.00
15/02/2010	R186 On 04-November-10			Bond Future	9.28	114.3010	9.2810	114.3010	0.00
15/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4110	4	4110	4	0.00
15/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	3902	4	3902	4	0.00
15/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4323	4	4323	4	0.00
15/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4154	4	4154	4	0.00
15/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4626	5	4626	5	0.00
15/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4386	4	4386	4	0.00
15/02/2010	R201 On 06-May-10			Bond Future	8.49	104.4435	8.4860	104.4435	486.00
15/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	855	1	855	1	0.00
15/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	802	1	802	1	0.00
15/02/2010	R201 On 05-August-10			Bond Future	8.55	101.9847	8.5530	101.9847	0.00
15/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2240	2	2240	2	0.00
15/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	649	1	649	1	0.00
15/02/2010	R201 On 04-November-10			Bond Future	8.59	103.9884	8.5880	103.9884	0.00
15/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1261	1	1261	1	0.00
15/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1342	1	1342	1	0.00
15/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1184	1	1184	1	0.00
15/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1657	2	1657	2	0.00
15/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1472	1	1472	1	0.00
15/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1562	2	1562	2	0.00
15/02/2010	R203 On 06-May-10			Bond Future	9.05	97.0636	9.0540	97.0636	1,710.00
15/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1046	1	1046	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1324	1	1324	1	0.00
15/02/2010	R203 On 05-August-10			Bond Future	9.12	98.8883	9.1230	98.8883	0.00
15/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2186	2	2186	2	0.00
15/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1554	2	1554	2	0.00
15/02/2010	R203 On 04-November-10			Bond Future	9.18	96.6551	9.1760	96.6551	0.00
15/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2465	3	2465	3	0.00
15/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2343	2	2343	2	0.00
15/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2591	3	2591	3	0.00
15/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1991	2	1991	2	0.00
15/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2227	2	2227	2	0.00
15/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2106	2	2106	2	0.00
15/02/2010	R204 On 06-May-10			Bond Future	9.07	96.8436	9.0690	96.8436	1,552.00
15/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1127	1	1127	1	200.00
15/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	270	0	270	0	200.00
15/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	2872	3	2872	3	0.00
15/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	477	0	477	0	200.00
15/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	3557	4	3557	4	0.00
15/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1518	2	1518	2	200.00
15/02/2010	R204 On 05-August-10			Bond Future	9.13	94.6206	9.1340	94.6206	0.00
15/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2351	2	2351	2	0.00
15/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1714	2	1714	2	0.00
15/02/2010	R204 On 04-November-10			Bond Future	9.18	96.4815	9.1790	96.4815	0.00
15/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2797	3	2797	3	0.00
15/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	2936	3	2936	3	0.00
15/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2662	3	2662	3	0.00
15/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2549	3	2549	3	0.00
15/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2286	2	2286	2	0.00
15/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2415	2	2415	2	0.00
15/02/2010	R206 On 06-May-10			Bond Future	8.52	99.2388	8.5240	99.2388	0.00
15/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1100	1	1100	1	0.00
15/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	415	0	415	0	0.00
15/02/2010	R206 On 05-August-10			Bond Future	8.61	97.3318	8.6110	97.3318	0.00
15/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1675	2	1675	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	572	1	572	1	0.00
15/02/2010	R206 On 04-November-10			Bond Future	8.66	99.2445	8.6550	99.2445	0.00
15/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1146	1	1146	1	0.00
15/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1087	1	1087	1	0.00
15/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1207	1	1207	1	0.00
15/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1489	1	1489	1	0.00
15/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1638	2	1638	2	0.00
15/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1562	2	1562	2	0.00
15/02/2010	R207 On 06-May-10			Bond Future	9.21	89.9308	9.2090	89.9308	737.00
15/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1506	2	1506	2	0.00
15/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1269	1	1269	1	0.00
15/02/2010	R207 On 05-August-10			Bond Future	9.28	87.9715	9.2750	87.9715	0.00
15/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2767	3	2767	3	0.00
15/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1501	2	1501	2	0.00
15/02/2010	R207 On 04-November-10			Bond Future	9.32	89.7039	9.3190	89.7039	0.00
15/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2545	3	2545	3	0.00
15/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2677	3	2677	3	0.00
15/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2418	2	2418	2	0.00
15/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	3085	3	3085	3	0.00
15/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2783	3	2783	3	0.00
15/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2931	3	2931	3	0.00
15/02/2010	R208 On 06-May-10			Bond Future	9.20	84.1681	9.2010	84.1681	5,004.00
15/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1563	2	1563	2	0.00
15/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1269	1	1269	1	0.00
15/02/2010	R208 On 05-August-10			Bond Future	9.26	85.7522	9.2580	85.7522	0.00
15/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	2973	3	2973	3	0.00
15/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1556	2	1556	2	0.00
15/02/2010	R208 On 04-November-10			Bond Future	9.30	84.0304	9.3010	84.0304	0.00
15/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2696	3	2696	3	0.00
15/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2561	3	2561	3	0.00
15/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2834	3	2834	3	0.00
15/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2840	3	2840	3	0.00
15/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3152	3	3152	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2994	3	2994	3	0.00
15/02/2010	R209 On 06-May-10			Bond Future	9.00	73.4309	8.9980	73.4309	1,798.00
15/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	448	1	448	1	0.00
15/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4458	4	4458	4	0.00
15/02/2010	R209 On 05-August-10			Bond Future	9.03	74.8158	9.0320	74.8158	0.00
15/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1786	2	1786	2	0.00
15/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	3998	4	3998	4	0.00
15/02/2010	R209 On 04-November-10			Bond Future	9.06	73.1275	9.0550	73.1275	0.00
15/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3501	4	3501	4	0.00
15/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3679	4	3679	4	0.00
15/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3328	3	3328	3	0.00
15/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4135	4	4135	4	0.00
15/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3717	4	3717	4	0.00
15/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	3922	4	3922	4	0.00
15/02/2010	TRT1 On 06-May-10			Index Future	304.29	304.3610	304.2880	304.3610	100.00
16/02/2010	AL7T On 06-May-10			Index Future	332.06	331.1370	332.0640	331.1370	58.00
16/02/2010	ALBI On 06-May-10			Index Future	307.48	306.5910	307.4760	306.5910	1,262.00
16/02/2010	ALBI On 05-August-10			Index Future	307.64	306.7610	307.6440	306.7610	0.00
16/02/2010	CRD1 On 06-May-10			Index Future	134.51	134.3410	134.5090	134.3410	2.00
16/02/2010	GOVI On 06-May-10			GOVI	308.93	308.0570	308.9290	308.0570	324.00
16/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	34859	3	34859	3	0.00
16/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	43569	5	43569	5	0.00
16/02/2010	GOVI On 05-August-10			GOVI	314.60	313.7100	314.5960	313.7100	0.00
16/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	51447	5	51447	5	0.00
16/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	61487	7	61487	7	0.00
16/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2010	ILBI On 06-May-10			Index Future	363.28	362.9230	363.2780	362.9230	433.00
16/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
16/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
16/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
16/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
16/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
16/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
16/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	7,500.00
16/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9130	7.0870	92.9130	0.00
16/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.98	93.0250	6.9750	93.0250	0.00
16/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.94	93.0610	6.9390	93.0610	0.00
16/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.91	93.0890	6.9110	93.0890	0.00
16/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.91	93.0880	6.9120	93.0880	0.00
16/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
16/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.11	92.8920	7.1080	92.8920	0.00
16/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.33	92.6670	7.3330	92.6670	0.00
16/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.71	92.2870	7.7130	92.2870	5,000.00
16/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.12	91.8820	8.1180	91.8820	0.00
16/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.32	91.6830	8.3170	91.6830	5,000.00
16/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
16/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
16/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
16/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
16/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
16/02/2010	OTH1 On 06-May-10			Index Future	299.21	298.2630	299.2110	298.2630	3.00
16/02/2010	R155 On 06-May-10			Bond Future	7.50	109.1903	7.4960	109.1903	0.00
16/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	5	0	5	0	0.00
16/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
16/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	69	0	69	0	0.00
16/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	59	0	59	0	0.00
16/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
16/02/2010	R157 On 06-May-10			Bond Future	8.39	123.5367	8.3940	123.5367	7,091.00
16/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1305	1	1305	1	0.00
16/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	797	1	797	1	0.00
16/02/2010	R157 On 05-August-10			Bond Future	8.46	125.7958	8.4610	125.7958	0.00
16/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2311	2	2311	2	0.00
16/02/2010	R157 On 05-August-10	8.50	Call	Bond Future	1633	2	1633	2	0.00
16/02/2010	R157 On 05-August-10	9.00	Call	Bond Future	3099	3	3099	3	0.00
16/02/2010	R157 On 05-August-10	8.25	Call	Bond Future	1096	1	1096	1	500.00
16/02/2010	R157 On 05-August-10	9.00	Put	Bond Future	658	1	658	1	500.00
16/02/2010	R157 On 05-August-10	8.25	Put	Bond Future	2069	2	2069	2	0.00
16/02/2010	R157 On 05-August-10	8.50	Put	Bond Future	1454	2	1454	2	500.00
16/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	994	1	994	1	0.00
16/02/2010	R157 On 04-November-10			Bond Future	8.50	121.3798	8.5020	121.3798	0.00
16/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2046	2	2046	2	0.00
16/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2155	2	2155	2	0.00
16/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1940	2	1940	2	0.00
16/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2168	2	2168	2	0.00
16/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	1945	2	1945	2	0.00
16/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2055	2	2055	2	0.00
16/02/2010	R186 On 06-May-10			Bond Future	9.13	115.0607	9.1320	115.0607	19,109.00
16/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1578	1	1578	1	0.00
16/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	2802	3	2802	3	0.00
16/02/2010	R186 On 05-August-10			Bond Future	9.18	111.9198	9.1810	111.9198	0.00
16/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3604	3	3604	3	0.00
16/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1652	1	1652	1	1,300.00
16/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6429	6	6429	6	0.00
16/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1441	2	1441	2	1,300.00
16/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5668	6	5668	6	0.00
16/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	2981	3	2981	3	0.00
16/02/2010	R186 On 04-November-10			Bond Future	9.22	114.1140	9.2150	114.1140	0.00
16/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4408	4	4408	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4190	4	4190	4	0.00
16/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4631	4	4631	4	0.00
16/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	3873	4	3873	4	0.00
16/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4325	5	4325	5	0.00
16/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4095	4	4095	4	0.00
16/02/2010	R201 On 06-May-10			Bond Future	8.45	104.3641	8.4530	104.3641	486.00
16/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	915	1	915	1	0.00
16/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	737	1	737	1	0.00
16/02/2010	R201 On 05-August-10			Bond Future	8.52	101.9056	8.5180	101.9056	0.00
16/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2325	2	2325	2	0.00
16/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	608	1	608	1	0.00
16/02/2010	R201 On 04-November-10			Bond Future	8.55	103.9063	8.5500	103.9063	0.00
16/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1321	1	1321	1	0.00
16/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1404	1	1404	1	0.00
16/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1241	1	1241	1	0.00
16/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1584	2	1584	2	0.00
16/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1404	1	1404	1	0.00
16/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1492	2	1492	2	0.00
16/02/2010	R203 On 06-May-10			Bond Future	9.02	97.0122	9.0210	97.0122	1,710.00
16/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1120	1	1120	1	0.00
16/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1228	1	1228	1	0.00
16/02/2010	R203 On 05-August-10			Bond Future	9.09	98.8383	9.0890	98.8383	0.00
16/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2278	2	2278	2	0.00
16/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1476	2	1476	2	0.00
16/02/2010	R203 On 04-November-10			Bond Future	9.14	96.6016	9.1400	96.6016	0.00
16/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2555	2	2555	2	0.00
16/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2430	2	2430	2	0.00
16/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2684	3	2684	3	0.00
16/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1909	2	1909	2	0.00
16/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2138	2	2138	2	0.00
16/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	2021	2	2021	2	0.00
16/02/2010	R204 On 06-May-10			Bond Future	9.03	96.7871	9.0260	96.7871	1,552.00
16/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1234	1	1234	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	306	0	306	0	200.00
16/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	3054	3	3054	3	0.00
16/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	416	0	416	0	200.00
16/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	3350	4	3350	4	0.00
16/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1382	2	1382	2	200.00
16/02/2010	R204 On 05-August-10			Bond Future	9.09	94.5654	9.0900	94.5654	0.00
16/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2484	2	2484	2	0.00
16/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1604	2	1604	2	0.00
16/02/2010	R204 On 04-November-10			Bond Future	9.13	96.4221	9.1330	96.4221	0.00
16/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	2927	3	2927	3	0.00
16/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	3070	3	3070	3	0.00
16/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2788	3	2788	3	0.00
16/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2426	3	2426	3	0.00
16/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2172	2	2172	2	0.00
16/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2296	2	2296	2	0.00
16/02/2010	R206 On 06-May-10			Bond Future	8.49	99.2083	8.4900	99.2083	0.00
16/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1165	1	1165	1	0.00
16/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	377	0	377	0	0.00
16/02/2010	R206 On 05-August-10			Bond Future	8.58	97.3032	8.5750	97.3032	0.00
16/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1742	2	1742	2	0.00
16/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	536	1	536	1	0.00
16/02/2010	R206 On 04-November-10			Bond Future	8.62	99.2123	8.6160	99.2123	0.00
16/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1192	1	1192	1	0.00
16/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1132	1	1132	1	0.00
16/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1255	1	1255	1	0.00
16/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1432	1	1432	1	0.00
16/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1579	2	1579	2	0.00
16/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1504	2	1504	2	0.00
16/02/2010	R207 On 06-May-10			Bond Future	9.16	89.9308	9.1560	89.9308	737.00
16/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1667	2	1667	2	0.00
16/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1122	1	1122	1	0.00
16/02/2010	R207 On 05-August-10			Bond Future	9.22	87.9772	9.2200	87.9772	0.00
16/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2955	3	2955	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1376	2	1376	2	0.00
16/02/2010	R207 On 04-November-10			Bond Future	9.26	89.7039	9.2620	89.7039	0.00
16/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2700	3	2700	3	0.00
16/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2837	3	2837	3	0.00
16/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2567	2	2567	2	0.00
16/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	2915	3	2915	3	0.00
16/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2624	3	2624	3	0.00
16/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2767	3	2767	3	0.00
16/02/2010	R208 On 06-May-10			Bond Future	9.16	84.1079	9.1590	84.1079	5,004.00
16/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1695	2	1695	2	0.00
16/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1147	1	1147	1	0.00
16/02/2010	R208 On 05-August-10			Bond Future	9.22	85.6930	9.2150	85.6930	0.00
16/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3126	3	3126	3	0.00
16/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1454	2	1454	2	0.00
16/02/2010	R208 On 04-November-10			Bond Future	9.26	83.9663	9.2560	83.9663	0.00
16/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2824	3	2824	3	0.00
16/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2685	3	2685	3	0.00
16/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2967	3	2967	3	0.00
16/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2710	3	2710	3	0.00
16/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3014	3	3014	3	0.00
16/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2859	3	2859	3	0.00
16/02/2010	R209 On 06-May-10			Bond Future	8.93	73.2765	8.9250	73.2765	1,798.00
16/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	559	0	559	0	0.00
16/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4003	4	4003	4	0.00
16/02/2010	R209 On 05-August-10			Bond Future	8.96	74.6548	8.9580	74.6548	0.00
16/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	2010	2	2010	2	0.00
16/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	3652	4	3652	4	0.00
16/02/2010	R209 On 04-November-10			Bond Future	8.98	72.9674	8.9790	72.9674	0.00
16/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3797	4	3797	4	0.00
16/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3984	4	3984	4	0.00
16/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3614	3	3614	3	0.00
16/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	3838	4	3838	4	0.00
16/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3440	4	3440	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	3635	4	3635	4	0.00
16/02/2010	TRT1 On 06-May-10			Index Future	305.15	304.2880	305.1490	304.2880	100.00
17/02/2010	AL7T On 06-May-10			Index Future	333.04	332.0640	333.0370	332.0640	58.00
17/02/2010	ALBI On 06-May-10			Index Future	307.86	307.4760	307.8560	307.4760	1,265.00
17/02/2010	ALBI On 05-August-10			Index Future	308.02	307.6440	308.0180	307.6440	0.00
17/02/2010	CRD1 On 06-May-10			Index Future	134.76	134.5090	134.7590	134.5090	2.00
17/02/2010	GOVI On 06-May-10			GOVI	309.36	308.9290	309.3630	308.9290	324.00
17/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	36693	3	36693	3	0.00
17/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	41063	4	41063	4	0.00
17/02/2010	GOVI On 05-August-10			GOVI	315.04	314.5960	315.0360	314.5960	0.00
17/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	53423	5	53423	5	0.00
17/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	59063	6	59063	6	0.00
17/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2010	ILBI On 06-May-10			Index Future	363.29	363.2780	363.2920	363.2780	433.00
17/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
17/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
17/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
17/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
17/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
17/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
17/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
17/02/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.19	92.8800	7.1850	92.8800	0.00
17/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.18	92.9130	7.1800	92.9130	0.00
17/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.08	93.0250	7.0780	93.0250	0.00
17/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.05	93.0610	7.0500	93.0610	0.00
17/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.04	93.0890	7.0420	93.0890	0.00
17/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.04	93.0880	7.0420	93.0880	0.00
17/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.08	93.0400	7.0810	93.0400	0.00
17/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.20	92.8920	7.1970	92.8920	0.00
17/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.39	92.6670	7.3920	92.6670	0.00
17/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.74	92.2870	7.7350	92.2870	5,000.00
17/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.11	91.8820	8.1100	91.8820	0.00
17/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.34	91.6830	8.3370	91.6830	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
17/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
17/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
17/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
17/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
17/02/2010	OTH1 On 06-May-10			Index Future	299.33	299.2110	299.3270	299.2110	3.00
17/02/2010	R155 On 06-May-10			Bond Future	7.44	109.2352	7.4410	109.2352	0.00
17/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	76	0	76	0	0.00
17/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	12	0	12	0	0.00
17/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	140	0	140	0	0.00
17/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
17/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
17/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
17/02/2010	R157 On 06-May-10			Bond Future	8.33	123.6951	8.3280	123.6951	6,743.00
17/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1491	1	1491	1	0.00
17/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	665	1	665	1	0.00
17/02/2010	R157 On 05-August-10			Bond Future	8.39	125.9563	8.3900	125.9563	0.00
17/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2520	2	2520	2	0.00
17/02/2010	R157 On 05-August-10	8.50	Call	Bond Future	1805	2	1805	2	0.00
17/02/2010	R157 On 05-August-10	8.25	Call	Bond Future	1229	1	1229	1	500.00
17/02/2010	R157 On 05-August-10	9.00	Call	Bond Future	3340	3	3340	3	0.00
17/02/2010	R157 On 05-August-10	9.00	Put	Bond Future	572	1	572	1	500.00
17/02/2010	R157 On 05-August-10	8.25	Put	Bond Future	1876	2	1876	2	0.00
17/02/2010	R157 On 05-August-10	8.50	Put	Bond Future	1300	1	1300	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	877	1	877	1	0.00
17/02/2010	R157 On 04-November-10			Bond Future	8.43	121.5461	8.4280	121.5461	0.00
17/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2211	2	2211	2	0.00
17/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2326	2	2326	2	0.00
17/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	2099	2	2099	2	0.00
17/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2002	2	2002	2	0.00
17/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	1791	2	1791	2	0.00
17/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	1895	2	1895	2	0.00
17/02/2010	R186 On 06-May-10			Bond Future	9.11	115.6287	9.1090	115.6287	19,296.00
17/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1655	2	1655	2	0.00
17/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	2667	3	2667	3	0.00
17/02/2010	R186 On 05-August-10			Bond Future	9.16	112.4983	9.1580	112.4983	0.00
17/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3709	4	3709	4	0.00
17/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1712	2	1712	2	1,300.00
17/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6575	6	6575	6	0.00
17/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1378	1	1378	1	1,300.00
17/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5519	6	5519	6	0.00
17/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	2877	3	2877	3	0.00
17/02/2010	R186 On 04-November-10			Bond Future	9.19	114.7036	9.1910	114.7036	0.00
17/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4515	4	4515	4	0.00
17/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4294	4	4294	4	0.00
17/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4742	5	4742	5	0.00
17/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	3768	4	3768	4	0.00
17/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4213	4	4213	4	0.00
17/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	3986	4	3986	4	0.00
17/02/2010	R201 On 06-May-10			Bond Future	8.37	104.4889	8.3650	104.4889	486.00
17/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	1100	1	1100	1	0.00
17/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	589	1	589	1	0.00
17/02/2010	R201 On 05-August-10			Bond Future	8.42	102.0315	8.4240	102.0315	0.00
17/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2568	2	2568	2	0.00
17/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	512	1	512	1	0.00
17/02/2010	R201 On 04-November-10			Bond Future	8.45	104.0364	8.4510	104.0364	0.00
17/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1490	1	1490	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1580	1	1580	1	0.00
17/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1404	1	1404	1	0.00
17/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1407	2	1407	2	0.00
17/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1240	1	1240	1	0.00
17/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1322	1	1322	1	0.00
17/02/2010	R203 On 06-May-10			Bond Future	8.95	97.1820	8.9460	97.1820	1,710.00
17/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1313	1	1313	1	0.00
17/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1034	1	1034	1	0.00
17/02/2010	R203 On 05-August-10			Bond Future	9.01	99.0084	9.0100	99.0084	0.00
17/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2508	2	2508	2	0.00
17/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1310	1	1310	1	0.00
17/02/2010	R203 On 04-November-10			Bond Future	9.06	96.7767	9.0580	96.7767	0.00
17/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2776	3	2776	3	0.00
17/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2644	2	2644	2	0.00
17/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2912	3	2912	3	0.00
17/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1737	2	1737	2	0.00
17/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	1952	2	1952	2	0.00
17/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	1842	2	1842	2	0.00
17/02/2010	R204 On 06-May-10			Bond Future	8.96	97.0305	8.9620	97.0305	1,552.00
17/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1412	1	1412	1	200.00
17/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	371	0	371	0	200.00
17/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	3341	3	3341	3	0.00
17/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	339	0	339	0	200.00
17/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	3051	3	3051	3	0.00
17/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1196	1	1196	1	200.00
17/02/2010	R204 On 05-August-10			Bond Future	9.02	94.8085	9.0220	94.8085	0.00
17/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2702	2	2702	2	0.00
17/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1444	2	1444	2	0.00
17/02/2010	R204 On 04-November-10			Bond Future	9.06	96.6707	9.0630	96.6707	0.00
17/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	3136	3	3136	3	0.00
17/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	3285	3	3285	3	0.00
17/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2991	3	2991	3	0.00
17/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2249	2	2249	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2007	2	2007	2	0.00
17/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2126	2	2126	2	0.00
17/02/2010	R206 On 06-May-10			Bond Future	8.40	99.3119	8.4020	99.3119	0.00
17/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1350	1	1350	1	0.00
17/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	293	0	293	0	0.00
17/02/2010	R206 On 05-August-10			Bond Future	8.48	97.4061	8.4790	97.4061	0.00
17/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1933	2	1933	2	0.00
17/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	452	1	452	1	0.00
17/02/2010	R206 On 04-November-10			Bond Future	8.51	99.3169	8.5120	99.3169	0.00
17/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1325	1	1325	1	0.00
17/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1261	1	1261	1	0.00
17/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1392	1	1392	1	0.00
17/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1290	1	1290	1	0.00
17/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1428	2	1428	2	0.00
17/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1357	2	1357	2	0.00
17/02/2010	R207 On 06-May-10			Bond Future	9.11	90.2388	9.1120	90.2388	737.00
17/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1809	2	1809	2	0.00
17/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1007	1	1007	1	0.00
17/02/2010	R207 On 05-August-10			Bond Future	9.18	88.2903	9.1750	88.2903	0.00
17/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	3114	3	3114	3	0.00
17/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1278	1	1278	1	0.00
17/02/2010	R207 On 04-November-10			Bond Future	9.22	90.0225	9.2150	90.0225	0.00
17/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2832	3	2832	3	0.00
17/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2973	3	2973	3	0.00
17/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2695	3	2695	3	0.00
17/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	2779	3	2779	3	0.00
17/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2497	3	2497	3	0.00
17/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2635	3	2635	3	0.00
17/02/2010	R208 On 06-May-10			Bond Future	9.13	84.3613	9.1250	84.3613	5,004.00
17/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1806	2	1806	2	0.00
17/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1052	1	1052	1	0.00
17/02/2010	R208 On 05-August-10			Bond Future	9.18	85.9481	9.1810	85.9481	0.00
17/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3249	3	3249	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1375	1	1375	1	0.00
17/02/2010	R208 On 04-November-10			Bond Future	9.22	84.2291	9.2200	84.2291	0.00
17/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2928	3	2928	3	0.00
17/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2786	3	2786	3	0.00
17/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	3075	3	3075	3	0.00
17/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2607	3	2607	3	0.00
17/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	2904	3	2904	3	0.00
17/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2752	3	2752	3	0.00
17/02/2010	R209 On 06-May-10			Bond Future	9.05	73.8426	9.0470	73.8426	1,798.00
17/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	366	1	366	1	0.00
17/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4752	4	4752	4	0.00
17/02/2010	R209 On 05-August-10			Bond Future	9.08	75.2247	9.0820	75.2247	0.00
17/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1626	2	1626	2	0.00
17/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4219	4	4219	4	0.00
17/02/2010	R209 On 04-November-10			Bond Future	9.11	73.5498	9.1070	73.5498	0.00
17/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3290	4	3290	4	0.00
17/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3462	4	3462	4	0.00
17/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	3124	4	3124	4	0.00
17/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4325	4	4325	4	0.00
17/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3894	3	3894	3	0.00
17/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4105	4	4105	4	0.00
17/02/2010	TRT1 On 06-May-10			Index Future	305.57	305.1490	305.5690	305.1490	100.00
18/02/2010	AL7T On 06-May-10			Index Future	332.33	333.0370	332.3300	333.0370	58.00
18/02/2010	ALBI On 06-May-10			Index Future	306.84	307.8560	306.8380	307.8560	1,265.00
18/02/2010	ALBI On 05-August-10			Index Future	307.00	308.0180	306.9980	308.0180	0.00
18/02/2010	CRD1 On 06-May-10			Index Future	134.68	134.7590	134.6810	134.7590	2.00
18/02/2010	GOVI On 06-May-10			GOVI	308.37	309.3630	308.3740	309.3630	324.00
18/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	31817	4	31817	4	0.00
18/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	46077	4	46077	4	0.00
18/02/2010	GOVI On 05-August-10			GOVI	314.03	315.0360	314.0270	315.0360	0.00
18/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	48428	5	48428	5	0.00
18/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	64158	6	64158	6	0.00
18/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	ILBI On 06-May-10			Index Future	363.33	363.2920	363.3300	363.2920	433.00
18/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
18/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
18/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
18/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
18/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
18/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
18/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
18/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
18/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.08	92.9220	7.0780	92.9220	0.00
18/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
18/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.04	92.9580	7.0420	92.9580	0.00
18/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.04	92.9580	7.0420	92.9580	0.00
18/02/2010	JBAF On 18-August-10			Jibar Tradeable Future	7.04	7.1300	7.0420	7.1300	0.00
18/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.08	92.9190	7.0810	92.9190	0.00
18/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.20	92.8030	7.1970	92.8030	0.00
18/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.39	92.6080	7.3920	92.6080	0.00
18/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.74	92.2650	7.7350	92.2650	5,000.00
18/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.11	91.8900	8.1100	91.8900	0.00
18/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.34	91.6630	8.3370	91.6630	5,000.00
18/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
18/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
18/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
18/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
18/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
18/02/2010	OTH1 On 06-May-10			Index Future	298.18	299.3270	298.1770	299.3270	3.00
18/02/2010	R155 On 06-May-10			Bond Future	7.45	109.3058	7.4510	109.3058	0.00
18/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	63	0	63	0	0.00
18/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	127	0	127	0	0.00
18/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00
18/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	1	0	1	0	0.00
18/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
18/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
18/02/2010	R157 On 06-May-10			Bond Future	8.35	124.0130	8.3480	124.0130	6,743.00
18/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1425	1	1425	1	0.00
18/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	695	1	695	1	0.00
18/02/2010	R157 On 05-August-10			Bond Future	8.41	126.2826	8.4120	126.2826	0.00
18/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2449	3	2449	3	0.00
18/02/2010	R157 On 05-August-10	8.50	Call	Bond Future	1745	2	1745	2	0.00
18/02/2010	R157 On 05-August-10	8.25	Call	Bond Future	1181	1	1181	1	500.00
18/02/2010	R157 On 05-August-10	9.00	Call	Bond Future	3259	3	3259	3	0.00
18/02/2010	R157 On 05-August-10	9.00	Put	Bond Future	593	1	593	1	500.00
18/02/2010	R157 On 05-August-10	8.25	Put	Bond Future	1929	2	1929	2	0.00
18/02/2010	R157 On 05-August-10	8.50	Put	Bond Future	1341	1	1341	1	500.00
18/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	907	1	907	1	0.00
18/02/2010	R157 On 04-November-10			Bond Future	8.45	121.8709	8.4510	121.8709	0.00
18/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2153	2	2153	2	0.00
18/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	2044	2	2044	2	0.00
18/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2266	2	2266	2	0.00
18/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	1832	2	1832	2	0.00
18/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2048	2	2048	2	0.00
18/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	1938	2	1938	2	0.00
18/02/2010	R186 On 06-May-10			Bond Future	9.20	115.8406	9.2010	115.8406	19,296.00
18/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1303	2	1303	2	0.00
18/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3159	3	3159	3	0.00
18/02/2010	R186 On 05-August-10			Bond Future	9.25	112.7073	9.2530	112.7073	0.00
18/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3240	4	3240	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1433	2	1433	2	1,300.00
18/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	5941	7	5941	7	0.00
18/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1603	1	1603	1	1,300.00
18/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	6099	6	6099	6	0.00
18/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3267	3	3267	3	0.00
18/02/2010	R186 On 04-November-10			Bond Future	9.29	114.9191	9.2890	114.9191	0.00
18/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4049	5	4049	5	0.00
18/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4261	5	4261	5	0.00
18/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	3843	4	3843	4	0.00
18/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4638	4	4638	4	0.00
18/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4163	4	4163	4	0.00
18/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4397	4	4397	4	0.00
18/02/2010	R201 On 06-May-10			Bond Future	8.38	104.8224	8.3750	104.8224	486.00
18/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	1073	1	1073	1	0.00
18/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	600	1	600	1	0.00
18/02/2010	R201 On 05-August-10			Bond Future	8.44	102.3706	8.4350	102.3706	0.00
18/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2536	3	2536	3	0.00
18/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	520	1	520	1	0.00
18/02/2010	R201 On 04-November-10			Bond Future	8.46	104.3761	8.4620	104.3761	0.00
18/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1468	1	1468	1	0.00
18/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1382	1	1382	1	0.00
18/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1557	2	1557	2	0.00
18/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1255	1	1255	1	0.00
18/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1423	1	1423	1	0.00
18/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1337	1	1337	1	0.00
18/02/2010	R203 On 06-May-10			Bond Future	8.96	97.5694	8.9550	97.5694	1,710.00
18/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1280	1	1280	1	0.00
18/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1047	1	1047	1	0.00
18/02/2010	R203 On 05-August-10			Bond Future	9.02	99.4049	9.0200	99.4049	0.00
18/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2473	3	2473	3	0.00
18/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1325	1	1325	1	0.00
18/02/2010	R203 On 04-November-10			Bond Future	9.07	97.1769	9.0680	97.1769	0.00
18/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2744	3	2744	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2879	3	2879	3	0.00
18/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2613	3	2613	3	0.00
18/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	1970	2	1970	2	0.00
18/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1753	2	1753	2	0.00
18/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	1859	2	1859	2	0.00
18/02/2010	R204 On 06-May-10			Bond Future	8.97	97.3942	8.9710	97.3942	1,552.00
18/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1376	1	1376	1	200.00
18/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	355	0	355	0	200.00
18/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	3293	3	3293	3	0.00
18/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	342	0	342	0	200.00
18/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	3086	3	3086	3	0.00
18/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1211	1	1211	1	200.00
18/02/2010	R204 On 05-August-10			Bond Future	9.03	95.1859	9.0320	95.1859	0.00
18/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2662	3	2662	3	0.00
18/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1460	1	1460	1	0.00
18/02/2010	R204 On 04-November-10			Bond Future	9.07	97.0506	9.0730	97.0506	0.00
18/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	3100	3	3100	3	0.00
18/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2956	3	2956	3	0.00
18/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	3248	3	3248	3	0.00
18/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2024	2	2024	2	0.00
18/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2269	2	2269	2	0.00
18/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2144	2	2144	2	0.00
18/02/2010	R206 On 06-May-10			Bond Future	8.41	99.5805	8.4110	99.5805	0.00
18/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1326	1	1326	1	0.00
18/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	296	0	296	0	0.00
18/02/2010	R206 On 05-August-10			Bond Future	8.49	97.6812	8.4900	97.6812	0.00
18/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1907	2	1907	2	0.00
18/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	457	0	457	0	0.00
18/02/2010	R206 On 04-November-10			Bond Future	8.52	99.5964	8.5230	99.5964	0.00
18/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1308	1	1308	1	0.00
18/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1374	1	1374	1	0.00
18/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1244	1	1244	1	0.00
18/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1441	1	1441	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1301	1	1301	1	0.00
18/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1370	1	1370	1	0.00
18/02/2010	R207 On 06-May-10			Bond Future	9.17	90.4956	9.1730	90.4956	737.00
18/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1594	2	1594	2	0.00
18/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1148	1	1148	1	0.00
18/02/2010	R207 On 05-August-10			Bond Future	9.24	88.5476	9.2380	88.5476	0.00
18/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2879	3	2879	3	0.00
18/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1402	1	1402	1	0.00
18/02/2010	R207 On 04-November-10			Bond Future	9.28	90.2864	9.2810	90.2864	0.00
18/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2636	3	2636	3	0.00
18/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2504	3	2504	3	0.00
18/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2771	3	2771	3	0.00
18/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2665	2	2665	2	0.00
18/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	2959	3	2959	3	0.00
18/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2810	3	2810	3	0.00
18/02/2010	R208 On 06-May-10			Bond Future	9.18	84.5672	9.1760	84.5672	5,004.00
18/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1620	2	1620	2	0.00
18/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1175	1	1175	1	0.00
18/02/2010	R208 On 05-August-10			Bond Future	9.23	86.1505	9.2330	86.1505	0.00
18/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3047	3	3047	3	0.00
18/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1482	1	1482	1	0.00
18/02/2010	R208 On 04-November-10			Bond Future	9.28	84.4402	9.2750	84.4402	0.00
18/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2756	3	2756	3	0.00
18/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2897	3	2897	3	0.00
18/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2619	3	2619	3	0.00
18/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3059	3	3059	3	0.00
18/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2751	3	2751	3	0.00
18/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2902	3	2902	3	0.00
18/02/2010	R209 On 06-May-10			Bond Future	9.18	72.9006	9.1790	72.9006	1,798.00
18/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	223	0	223	0	0.00
18/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	5606	5	5606	5	0.00
18/02/2010	R209 On 05-August-10			Bond Future	9.22	74.2739	9.2180	74.2739	0.00
18/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1271	2	1271	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4883	4	4883	4	0.00
18/02/2010	R209 On 04-November-10			Bond Future	9.25	72.5732	9.2460	72.5732	0.00
18/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	2799	3	2799	3	0.00
18/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	2953	3	2953	3	0.00
18/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	2649	3	2649	3	0.00
18/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4886	4	4886	4	0.00
18/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	4422	4	4422	4	0.00
18/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4650	4	4650	4	0.00
18/02/2010	TRT1 On 06-May-10			Index Future	304.59	305.5690	304.5940	305.5690	100.00
19/02/2010	AL7T On 06-May-10			Index Future	333.34	332.3300	333.3410	332.3300	58.00
19/02/2010	ALBI On 06-May-10			Index Future	307.62	306.8380	307.6230	306.8380	1,265.00
19/02/2010	ALBI On 05-August-10			Index Future	307.78	306.9980	307.7810	306.9980	0.00
19/02/2010	CRD1 On 06-May-10			Index Future	134.88	134.6810	134.8840	134.6810	2.00
19/02/2010	GOVI On 06-May-10			GOVI	309.17	308.3740	309.1730	308.3740	324.00
19/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	35273	3	35273	3	0.00
19/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	41543	5	41543	5	0.00
19/02/2010	GOVI On 05-August-10			GOVI	314.84	314.0270	314.8390	314.0270	0.00
19/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	52125	5	52125	5	0.00
19/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	59735	6	59735	6	0.00
19/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/02/2010	ILBI On 06-May-10			Index Future	362.90	363.3300	362.9020	363.3300	433.00
19/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
19/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
19/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
19/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
19/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
19/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
19/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
19/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
19/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.08	92.9220	7.0780	92.9220	0.00
19/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
19/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.04	92.9580	7.0420	92.9580	0.00
19/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.04	92.9580	7.0420	92.9580	0.00

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19/02/2010	JBAF On 18-August-10			Jibar Tradeable Future	7.04	92.9580	7.0420	92.9580	0.00
19/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.08	92.9190	7.0810	92.9190	0.00
19/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.20	92.8030	7.1970	92.8030	0.00
19/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.39	92.6080	7.3920	92.6080	0.00
19/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.74	92.2650	7.7350	92.2650	5,000.00
19/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.11	91.8900	8.1100	91.8900	0.00
19/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.34	91.6630	8.3370	91.6630	5,000.00
19/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
19/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
19/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
19/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00

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19/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
19/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
19/02/2010	OTH1 On 06-May-10			Index Future	298.89	298.1770	298.8940	298.1770	3.00
19/02/2010	R155 On 06-May-10			Bond Future	7.42	109.2930	7.4210	109.2930	0.00
19/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	101	0	101	0	0.00
19/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	37	0	37	0	0.00
19/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	165	0	165	0	0.00
19/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
19/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
19/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
19/02/2010	R157 On 06-May-10			Bond Future	8.32	123.9165	8.3150	123.9165	6,743.00
19/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1519	1	1519	1	0.00
19/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	630	1	630	1	0.00
19/02/2010	R157 On 05-August-10			Bond Future	8.38	126.1814	8.3770	126.1814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2552	2	2552	2	0.00
19/02/2010	R157 On 05-August-10	8.50	Call	Bond Future	1830	2	1830	2	0.00
19/02/2010	R157 On 05-August-10	8.25	Call	Bond Future	1247	1	1247	1	500.00
19/02/2010	R157 On 05-August-10	9.00	Call	Bond Future	3378	3	3378	3	0.00
19/02/2010	R157 On 05-August-10	9.00	Put	Bond Future	551	1	551	1	500.00
19/02/2010	R157 On 05-August-10	8.25	Put	Bond Future	1834	2	1834	2	0.00
19/02/2010	R157 On 05-August-10	8.50	Put	Bond Future	1265	1	1265	1	500.00
19/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	849	1	849	1	0.00
19/02/2010	R157 On 04-November-10			Bond Future	8.41	121.7698	8.4140	121.7698	0.00
19/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2236	2	2236	2	0.00
19/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2352	2	2352	2	0.00
19/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	2123	2	2123	2	0.00
19/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	1965	2	1965	2	0.00
19/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	1756	2	1756	2	0.00
19/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	1858	2	1858	2	0.00
19/02/2010	R186 On 06-May-10			Bond Future	9.16	114.9968	9.1590	114.9968	19,296.00
19/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1437	1	1437	1	0.00
19/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	2909	3	2909	3	0.00
19/02/2010	R186 On 05-August-10			Bond Future	9.21	111.8478	9.2100	111.8478	0.00
19/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3433	3	3433	3	0.00
19/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1543	1	1543	1	1,300.00
19/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6211	6	6211	6	0.00
19/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1485	2	1485	2	1,300.00
19/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5822	6	5822	6	0.00
19/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3072	3	3072	3	0.00
19/02/2010	R186 On 04-November-10			Bond Future	9.24	114.0428	9.2440	114.0428	0.00
19/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4247	4	4247	4	0.00
19/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4034	4	4034	4	0.00
19/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4466	4	4466	4	0.00
19/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	3967	4	3967	4	0.00
19/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4428	5	4428	5	0.00
19/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4193	4	4193	4	0.00
19/02/2010	R201 On 06-May-10			Bond Future	8.33	104.7845	8.3320	104.7845	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	1167	1	1167	1	0.00
19/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	530	1	530	1	0.00
19/02/2010	R201 On 05-August-10			Bond Future	8.39	102.3309	8.3890	102.3309	0.00
19/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2657	3	2657	3	0.00
19/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	474	1	474	1	0.00
19/02/2010	R201 On 04-November-10			Bond Future	8.41	104.3383	8.4130	104.3383	0.00
19/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1555	1	1555	1	0.00
19/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1647	2	1647	2	0.00
19/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1466	1	1466	1	0.00
19/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1339	1	1339	1	0.00
19/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1176	1	1176	1	0.00
19/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1256	1	1256	1	0.00
19/02/2010	R203 On 06-May-10			Bond Future	8.90	97.5228	8.9020	97.5228	1,710.00
19/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1425	1	1425	1	0.00
19/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	918	1	918	1	0.00
19/02/2010	R203 On 05-August-10			Bond Future	8.97	99.3546	8.9650	99.3546	0.00
19/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2639	2	2639	2	0.00
19/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1214	1	1214	1	0.00
19/02/2010	R203 On 04-November-10			Bond Future	9.01	97.1280	9.0100	97.1280	0.00
19/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2905	3	2905	3	0.00
19/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2769	3	2769	3	0.00
19/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	3045	3	3045	3	0.00
19/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1634	2	1634	2	0.00
19/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	1842	2	1842	2	0.00
19/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	1736	2	1736	2	0.00
19/02/2010	R204 On 06-May-10			Bond Future	8.92	97.3429	8.9180	97.3429	1,552.00
19/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1533	1	1533	1	200.00
19/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	3538	3	3538	3	0.00
19/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	414	0	414	0	200.00
19/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	285	0	285	0	200.00
19/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	2843	3	2843	3	0.00
19/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1066	1	1066	1	200.00
19/02/2010	R204 On 05-August-10			Bond Future	8.98	95.1303	8.9770	95.1303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2846	3	2846	3	0.00
19/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1338	1	1338	1	0.00
19/02/2010	R204 On 04-November-10			Bond Future	9.02	96.9962	9.0160	96.9962	0.00
19/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	3276	3	3276	3	0.00
19/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	3429	3	3429	3	0.00
19/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	3126	3	3126	3	0.00
19/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2128	2	2128	2	0.00
19/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	1895	2	1895	2	0.00
19/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2009	2	2009	2	0.00
19/02/2010	R206 On 06-May-10			Bond Future	8.37	99.5530	8.3670	99.5530	0.00
19/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1422	1	1422	1	0.00
19/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	258	0	258	0	0.00
19/02/2010	R206 On 05-August-10			Bond Future	8.44	97.6496	8.4420	97.6496	0.00
19/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	2005	2	2005	2	0.00
19/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	417	0	417	0	0.00
19/02/2010	R206 On 04-November-10			Bond Future	8.47	99.5668	8.4720	99.5668	0.00
19/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1375	1	1375	1	0.00
19/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1309	1	1309	1	0.00
19/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1444	1	1444	1	0.00
19/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1234	1	1234	1	0.00
19/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1368	1	1368	1	0.00
19/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1300	1	1300	1	0.00
19/02/2010	R207 On 06-May-10			Bond Future	9.12	90.1398	9.1210	90.1398	737.00
19/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1760	2	1760	2	0.00
19/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1011	1	1011	1	0.00
19/02/2010	R207 On 05-August-10			Bond Future	9.18	88.1877	9.1840	88.1877	0.00
19/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	3069	3	3069	3	0.00
19/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1284	1	1284	1	0.00
19/02/2010	R207 On 04-November-10			Bond Future	9.23	89.9161	9.2250	89.9161	0.00
19/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2792	3	2792	3	0.00
19/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2932	3	2932	3	0.00
19/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2655	3	2655	3	0.00
19/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	2796	3	2796	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2512	3	2512	3	0.00
19/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2652	3	2652	3	0.00
19/02/2010	R208 On 06-May-10			Bond Future	9.12	84.2586	9.1240	84.2586	5,004.00
19/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1792	2	1792	2	0.00
19/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1032	1	1032	1	0.00
19/02/2010	R208 On 05-August-10			Bond Future	9.18	85.8412	9.1790	85.8412	0.00
19/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3245	3	3245	3	0.00
19/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1359	1	1359	1	0.00
19/02/2010	R208 On 04-November-10			Bond Future	9.22	84.1180	9.2190	84.1180	0.00
19/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2920	3	2920	3	0.00
19/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2778	3	2778	3	0.00
19/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	3067	3	3067	3	0.00
19/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2593	3	2593	3	0.00
19/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	2890	3	2890	3	0.00
19/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2738	3	2738	3	0.00
19/02/2010	R209 On 06-May-10			Bond Future	9.14	71.9036	9.1380	71.9036	1,798.00
19/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	254	0	254	0	0.00
19/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	5329	6	5329	6	0.00
19/02/2010	R209 On 05-August-10			Bond Future	9.18	73.2542	9.1760	73.2542	0.00
19/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1364	1	1364	1	0.00
19/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4664	5	4664	5	0.00
19/02/2010	R209 On 04-November-10			Bond Future	9.20	71.5368	9.2020	71.5368	0.00
19/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	2939	3	2939	3	0.00
19/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3099	3	3099	3	0.00
19/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	2784	3	2784	3	0.00
19/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4696	5	4696	5	0.00
19/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	4242	4	4242	4	0.00
19/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4465	5	4465	5	0.00
19/02/2010	TRT1 On 06-May-10			Index Future	305.38	304.5940	305.3780	304.5940	100.00
22/02/2010	AL7T On 06-May-10			Index Future	333.34	333.3410	333.3430	333.3410	58.00
22/02/2010	ALBI On 06-May-10			Index Future	307.63	307.6230	307.6250	307.6230	1,265.00
22/02/2010	ALBI On 05-August-10			Index Future	307.78	307.7810	307.7810	307.7810	0.00
22/02/2010	CRD1 On 06-May-10			Index Future	134.93	134.8840	134.9270	134.8840	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	GOVI On 06-May-10			GOVI	309.17	309.1730	309.1660	309.1730	324.00
22/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	34477	4	34477	4	0.00
22/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	40817	4	40817	4	0.00
22/02/2010	GOVI On 05-August-10			GOVI	314.83	314.8390	314.8330	314.8390	0.00
22/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	51592	5	51592	5	0.00
22/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	59262	6	59262	6	0.00
22/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2010	ILBI On 06-May-10			Index Future	362.72	362.9020	362.7170	362.9020	433.00
22/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
22/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
22/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
22/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
22/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
22/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
22/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
22/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.17	92.8200	7.1700	92.8200	0.00
22/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.07	92.9220	7.0720	92.9220	0.00
22/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.04	92.9500	7.0380	92.9500	0.00
22/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.03	92.9580	7.0320	92.9580	0.00
22/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.04	92.9580	7.0360	92.9580	0.00
22/02/2010	JBAF On 18-August-10			Jibar Tradeable Future	7.05	92.9580	7.0460	92.9580	0.00
22/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.07	92.9190	7.0690	92.9190	0.00
22/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.19	92.8030	7.1880	92.8030	0.00
22/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.38	92.6080	7.3840	92.6080	0.00
22/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.71	92.2650	7.7100	92.2650	5,000.00
22/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.09	91.8900	8.0900	91.8900	2,500.00
22/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.33	91.6630	8.3340	91.6630	7,500.00
22/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
22/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
22/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
22/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
22/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
22/02/2010	OTH1 On 06-May-10			Index Future	298.93	298.8940	298.9300	298.8940	3.00
22/02/2010	R155 On 06-May-10			Bond Future	7.43	109.3315	7.4310	109.3315	0.00
22/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	89	0	89	0	0.00
22/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	153	0	153	0	0.00
22/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	24	0	24	0	0.00
22/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
22/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
22/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
22/02/2010	R157 On 06-May-10			Bond Future	8.33	124.0757	8.3250	124.0757	6,743.00
22/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1469	2	1469	2	0.00
22/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	629	1	629	1	0.00
22/02/2010	R157 On 05-August-10			Bond Future	8.39	126.3425	8.3870	126.3425	0.00
22/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2508	3	2508	3	0.00
22/02/2010	R157 On 05-August-10	8.50	Call	Bond Future	1790	2	1790	2	0.00
22/02/2010	R157 On 05-August-10	8.25	Call	Bond Future	1213	1	1213	1	500.00
22/02/2010	R157 On 05-August-10	9.00	Call	Bond Future	3332	3	3332	3	0.00
22/02/2010	R157 On 05-August-10	9.00	Put	Bond Future	551	1	551	1	500.00
22/02/2010	R157 On 05-August-10	8.25	Put	Bond Future	1846	2	1846	2	0.00
22/02/2010	R157 On 05-August-10	8.50	Put	Bond Future	1271	1	1271	1	500.00
22/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	851	1	851	1	0.00
22/02/2010	R157 On 04-November-10			Bond Future	8.43	121.9324	8.4250	121.9324	0.00
22/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2198	2	2198	2	0.00
22/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	2086	2	2086	2	0.00
22/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2313	2	2313	2	0.00
22/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	1765	2	1765	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	1976	2	1976	2	0.00
22/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	1869	2	1869	2	0.00
22/02/2010	R186 On 06-May-10			Bond Future	9.17	115.3808	9.1690	115.3808	19,296.00
22/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1361	1	1361	1	0.00
22/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	2924	3	2924	3	0.00
22/02/2010	R186 On 05-August-10			Bond Future	9.22	112.2356	9.2200	112.2356	0.00
22/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3356	3	3356	3	0.00
22/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1489	2	1489	2	1,300.00
22/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6120	6	6120	6	0.00
22/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1485	1	1485	1	1,300.00
22/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5858	6	5858	6	0.00
22/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3086	3	3086	3	0.00
22/02/2010	R186 On 04-November-10			Bond Future	9.26	114.4439	9.2550	114.4439	0.00
22/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4171	4	4171	4	0.00
22/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4389	4	4389	4	0.00
22/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	3960	4	3960	4	0.00
22/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4453	4	4453	4	0.00
22/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	3988	4	3988	4	0.00
22/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4216	4	4216	4	0.00
22/02/2010	R201 On 06-May-10			Bond Future	8.34	104.9479	8.3420	104.9479	486.00
22/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	1128	1	1128	1	0.00
22/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	529	1	529	1	0.00
22/02/2010	R201 On 05-August-10			Bond Future	8.40	102.4973	8.3990	102.4973	0.00
22/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2621	3	2621	3	0.00
22/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	474	0	474	0	0.00
22/02/2010	R201 On 04-November-10			Bond Future	8.42	104.5069	8.4240	104.5069	0.00
22/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1526	2	1526	2	0.00
22/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1438	1	1438	1	0.00
22/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1617	2	1617	2	0.00
22/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1184	1	1184	1	0.00
22/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1349	1	1349	1	0.00
22/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1265	1	1265	1	0.00
22/02/2010	R203 On 06-May-10			Bond Future	8.91	97.7975	8.9120	97.7975	1,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1373	1	1373	1	0.00
22/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	918	1	918	1	0.00
22/02/2010	R203 On 05-August-10			Bond Future	8.98	99.6317	8.9750	99.6317	0.00
22/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2591	3	2591	3	0.00
22/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1216	1	1216	1	0.00
22/02/2010	R203 On 04-November-10			Bond Future	9.02	97.4122	9.0210	97.4122	0.00
22/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2860	3	2860	3	0.00
22/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2999	3	2999	3	0.00
22/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2725	3	2725	3	0.00
22/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	1852	2	1852	2	0.00
22/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1642	2	1642	2	0.00
22/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	1745	2	1745	2	0.00
22/02/2010	R204 On 06-May-10			Bond Future	8.93	97.6452	8.9280	97.6452	1,552.00
22/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1475	2	1475	2	200.00
22/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	382	0	382	0	200.00
22/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	3474	4	3474	4	0.00
22/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	278	0	278	0	200.00
22/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	2868	3	2868	3	0.00
22/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1065	1	1065	1	200.00
22/02/2010	R204 On 05-August-10			Bond Future	8.99	95.4367	8.9870	95.4367	0.00
22/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2793	3	2793	3	0.00
22/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1340	1	1340	1	0.00
22/02/2010	R204 On 04-November-10			Bond Future	9.03	97.3067	9.0270	97.3067	0.00
22/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	3226	3	3226	3	0.00
22/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	3077	3	3077	3	0.00
22/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	3378	3	3378	3	0.00
22/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	1904	2	1904	2	0.00
22/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2139	2	2139	2	0.00
22/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2019	2	2019	2	0.00
22/02/2010	R206 On 06-May-10			Bond Future	8.38	99.6876	8.3770	99.6876	0.00
22/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1388	1	1388	1	0.00
22/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	254	0	254	0	0.00
22/02/2010	R206 On 05-August-10			Bond Future	8.45	97.7874	8.4530	97.7874	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1974	2	1974	2	0.00
22/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	418	0	418	0	0.00
22/02/2010	R206 On 04-November-10			Bond Future	8.48	99.7041	8.4840	99.7041	0.00
22/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1351	1	1351	1	0.00
22/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1419	1	1419	1	0.00
22/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1285	1	1285	1	0.00
22/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1377	1	1377	1	0.00
22/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1241	1	1241	1	0.00
22/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1308	1	1308	1	0.00
22/02/2010	R207 On 06-May-10			Bond Future	9.13	90.4430	9.1300	90.4430	737.00
22/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1703	2	1703	2	0.00
22/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1006	1	1006	1	0.00
22/02/2010	R207 On 05-August-10			Bond Future	9.19	88.4961	9.1940	88.4961	0.00
22/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	3014	3	3014	3	0.00
22/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1286	1	1286	1	0.00
22/02/2010	R207 On 04-November-10			Bond Future	9.24	90.2302	9.2350	90.2302	0.00
22/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2747	3	2747	3	0.00
22/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2611	3	2611	3	0.00
22/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2886	3	2886	3	0.00
22/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2522	3	2522	3	0.00
22/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	2808	3	2808	3	0.00
22/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2663	3	2663	3	0.00
22/02/2010	R208 On 06-May-10			Bond Future	9.13	84.5733	9.1330	84.5733	5,004.00
22/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1733	2	1733	2	0.00
22/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1028	1	1028	1	0.00
22/02/2010	R208 On 05-August-10			Bond Future	9.19	86.1625	9.1890	86.1625	0.00
22/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3188	3	3188	3	0.00
22/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1361	1	1361	1	0.00
22/02/2010	R208 On 04-November-10			Bond Future	9.23	84.4461	9.2290	84.4461	0.00
22/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2873	3	2873	3	0.00
22/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	3019	3	3019	3	0.00
22/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2732	3	2732	3	0.00
22/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	2902	3	2902	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2604	3	2604	3	0.00
22/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2750	3	2750	3	0.00
22/02/2010	R209 On 06-May-10			Bond Future	9.14	72.2108	9.1370	72.2108	1,798.00
22/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	238	0	238	0	0.00
22/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	5306	5	5306	5	0.00
22/02/2010	R209 On 05-August-10			Bond Future	9.18	73.5665	9.1750	73.5665	0.00
22/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1345	1	1345	1	0.00
22/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4637	5	4637	5	0.00
22/02/2010	R209 On 04-November-10			Bond Future	9.20	71.8622	9.2020	71.8622	0.00
22/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	2918	3	2918	3	0.00
22/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3078	3	3078	3	0.00
22/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	2763	3	2763	3	0.00
22/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4675	5	4675	5	0.00
22/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	4221	4	4221	4	0.00
22/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4444	4	4444	4	0.00
22/02/2010	TRT1 On 06-May-10			Index Future	305.37	305.3780	305.3740	305.3780	100.00
23/02/2010	AL7T On 06-May-10			Index Future	332.17	333.3430	332.1700	333.3430	58.00
23/02/2010	ALBI On 06-May-10			Index Future	306.73	307.6250	306.7260	307.6250	1,265.00
23/02/2010	ALBI On 05-August-10			Index Future	306.88	307.7810	306.8790	307.7810	0.00
23/02/2010	CRD1 On 06-May-10			Index Future	134.64	134.9270	134.6410	134.9270	2.00
23/02/2010	GOVI On 06-May-10			GOVI	308.23	309.1660	308.2320	309.1660	324.00
23/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	29931	3	29931	3	0.00
23/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	45611	4	45611	4	0.00
23/02/2010	GOVI On 05-August-10			GOVI	313.88	314.8330	313.8800	314.8330	0.00
23/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	46917	5	46917	5	0.00
23/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	64117	6	64117	6	0.00
23/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2010	ILBI On 06-May-10			Index Future	363.00	362.7170	363.0010	362.7170	433.00
23/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
23/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
23/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
23/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
23/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
23/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
23/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.20	92.8300	7.2000	92.8300	0.00
23/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.13	92.9280	7.1260	92.9280	0.00
23/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.11	92.9620	7.1120	92.9620	0.00
23/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.11	92.9680	7.1110	92.9680	0.00
23/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.11	92.9640	7.1120	92.9640	0.00
23/02/2010	JBAF On 18-August-10			Jibar Tradeable Future	7.13	92.9540	7.1300	92.9540	0.00
23/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.16	92.9310	7.1560	92.9310	0.00
23/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.27	92.8120	7.2680	92.8120	0.00
23/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.45	92.6160	7.4450	92.6160	0.00
23/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.78	92.2900	7.7770	92.2900	5,000.00
23/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.17	91.9100	8.1660	91.9100	2,500.00
23/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.42	91.6660	8.4170	91.6660	7,500.00
23/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
23/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
23/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
23/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
23/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
23/02/2010	OTH1 On 06-May-10			Index Future	298.21	298.9300	298.2080	298.9300	3.00
23/02/2010	R155 On 06-May-10			Bond Future	7.50	109.3186	7.5010	109.3186	0.00
23/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	0	0	0	0	0.00
23/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	63	0	63	0	0.00
23/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	65	0	65	0	0.00
23/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
23/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	1	0	1	0	0.00
23/02/2010	R157 On 06-May-10			Bond Future	8.40	124.0274	8.3970	124.0274	6,743.00
23/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1251	1	1251	1	0.00
23/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	757	1	757	1	0.00
23/02/2010	R157 On 05-August-10			Bond Future	8.47	126.2965	8.4650	126.2965	0.00
23/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2269	3	2269	3	0.00
23/02/2010	R157 On 05-August-10	8.50	Call	Bond Future	1591	2	1591	2	0.00
23/02/2010	R157 On 05-August-10	8.25	Call	Bond Future	1058	1	1058	1	500.00
23/02/2010	R157 On 05-August-10	9.00	Call	Bond Future	3058	3	3058	3	0.00
23/02/2010	R157 On 05-August-10	9.00	Put	Bond Future	635	1	635	1	500.00
23/02/2010	R157 On 05-August-10	8.25	Put	Bond Future	2050	2	2050	2	0.00
23/02/2010	R157 On 05-August-10	8.50	Put	Bond Future	1431	1	1431	1	500.00
23/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	970	1	970	1	0.00
23/02/2010	R157 On 04-November-10			Bond Future	8.51	121.8841	8.5080	121.8841	0.00
23/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2005	2	2005	2	0.00
23/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	1899	2	1899	2	0.00
23/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2114	2	2114	2	0.00
23/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	1930	2	1930	2	0.00
23/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	2153	2	2153	2	0.00
23/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	2040	2	2040	2	0.00
23/02/2010	R186 On 06-May-10			Bond Future	9.20	115.2892	9.1990	115.2892	19,296.00
23/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1244	1	1244	1	0.00
23/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	3082	3	3082	3	0.00
23/02/2010	R186 On 05-August-10			Bond Future	9.25	112.1453	9.2510	112.1453	0.00
23/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3201	3	3201	3	0.00
23/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1397	1	1397	1	1,300.00
23/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	5910	6	5910	6	0.00
23/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1554	1	1554	1	1,300.00
23/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	6045	6	6045	6	0.00
23/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	3210	3	3210	3	0.00
23/02/2010	R186 On 04-November-10			Bond Future	9.29	114.3457	9.2870	114.3457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4017	4	4017	4	0.00
23/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4230	4	4230	4	0.00
23/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	3811	4	3811	4	0.00
23/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4589	4	4589	4	0.00
23/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	4115	4	4115	4	0.00
23/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4347	4	4347	4	0.00
23/02/2010	R201 On 06-May-10			Bond Future	8.42	104.9099	8.4150	104.9099	486.00
23/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	958	1	958	1	0.00
23/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	637	1	637	1	0.00
23/02/2010	R201 On 05-August-10			Bond Future	8.48	102.4611	8.4770	102.4611	0.00
23/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2409	3	2409	3	0.00
23/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	544	0	544	0	0.00
23/02/2010	R201 On 04-November-10			Bond Future	8.51	104.4690	8.5080	104.4690	0.00
23/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1373	2	1373	2	0.00
23/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1291	1	1291	1	0.00
23/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1459	2	1459	2	0.00
23/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1315	1	1315	1	0.00
23/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1490	1	1490	1	0.00
23/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1400	1	1400	1	0.00
23/02/2010	R203 On 06-May-10			Bond Future	8.98	97.7456	8.9830	97.7456	1,710.00
23/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1165	1	1165	1	0.00
23/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	1077	1	1077	1	0.00
23/02/2010	R203 On 05-August-10			Bond Future	9.05	99.5812	9.0500	99.5812	0.00
23/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2355	3	2355	3	0.00
23/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1358	1	1358	1	0.00
23/02/2010	R203 On 04-November-10			Bond Future	9.10	97.3583	9.1000	97.3583	0.00
23/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2633	3	2633	3	0.00
23/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	2766	3	2766	3	0.00
23/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2505	3	2505	3	0.00
23/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	2018	2	2018	2	0.00
23/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1796	2	1796	2	0.00
23/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	1904	2	1904	2	0.00
23/02/2010	R204 On 06-May-10			Bond Future	8.99	97.5881	8.9890	97.5881	1,552.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1280	1	1280	1	200.00
23/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	306	0	306	0	200.00
23/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	3180	3	3180	3	0.00
23/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	332	0	332	0	200.00
23/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	3139	3	3139	3	0.00
23/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1217	1	1217	1	200.00
23/02/2010	R204 On 05-August-10			Bond Future	9.05	95.3809	9.0510	95.3809	0.00
23/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2570	3	2570	3	0.00
23/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1473	1	1473	1	0.00
23/02/2010	R204 On 04-November-10			Bond Future	9.09	97.2467	9.0940	97.2467	0.00
23/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	3011	3	3011	3	0.00
23/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	2868	3	2868	3	0.00
23/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	3157	3	3157	3	0.00
23/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	2047	2	2047	2	0.00
23/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2295	2	2295	2	0.00
23/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2169	2	2169	2	0.00
23/02/2010	R206 On 06-May-10			Bond Future	8.47	99.6570	8.4720	99.6570	0.00
23/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1174	1	1174	1	0.00
23/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	331	0	331	0	0.00
23/02/2010	R206 On 05-August-10			Bond Future	8.56	97.7558	8.5560	97.7558	0.00
23/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1760	2	1760	2	0.00
23/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	499	0	499	0	0.00
23/02/2010	R206 On 04-November-10			Bond Future	8.60	99.6718	8.5960	99.6718	0.00
23/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1199	1	1199	1	0.00
23/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1263	1	1263	1	0.00
23/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1138	1	1138	1	0.00
23/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1387	1	1387	1	0.00
23/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1457	1	1457	1	0.00
23/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1531	1	1531	1	0.00
23/02/2010	R207 On 06-May-10			Bond Future	9.19	90.3904	9.1910	90.3904	737.00
23/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1491	2	1491	2	0.00
23/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	1149	1	1149	1	0.00
23/02/2010	R207 On 05-August-10			Bond Future	9.26	88.4389	9.2570	88.4389	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	2782	3	2782	3	0.00
23/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1414	1	1414	1	0.00
23/02/2010	R207 On 04-November-10			Bond Future	9.30	90.1740	9.3010	90.1740	0.00
23/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2553	3	2553	3	0.00
23/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2424	3	2424	3	0.00
23/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2686	3	2686	3	0.00
23/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2692	3	2692	3	0.00
23/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	2990	3	2990	3	0.00
23/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2838	3	2838	3	0.00
23/02/2010	R208 On 06-May-10			Bond Future	9.19	84.5187	9.1940	84.5187	5,004.00
23/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1514	2	1514	2	0.00
23/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1177	1	1177	1	0.00
23/02/2010	R208 On 05-August-10			Bond Future	9.25	86.1028	9.2520	86.1028	0.00
23/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	2945	3	2945	3	0.00
23/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1493	1	1493	1	0.00
23/02/2010	R208 On 04-November-10			Bond Future	9.30	84.3874	9.2950	84.3874	0.00
23/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2670	3	2670	3	0.00
23/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	2809	3	2809	3	0.00
23/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2535	3	2535	3	0.00
23/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	3091	3	3091	3	0.00
23/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2780	3	2780	3	0.00
23/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2933	3	2933	3	0.00
23/02/2010	R209 On 06-May-10			Bond Future	9.16	72.2184	9.1570	72.2184	1,798.00
23/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	215	0	215	0	0.00
23/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	5433	5	5433	5	0.00
23/02/2010	R209 On 05-August-10			Bond Future	9.20	73.5740	9.1960	73.5740	0.00
23/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1287	1	1287	1	0.00
23/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4736	5	4736	5	0.00
23/02/2010	R209 On 04-November-10			Bond Future	9.22	71.8622	9.2230	71.8622	0.00
23/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	2840	3	2840	3	0.00
23/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	2997	3	2997	3	0.00
23/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	2688	3	2688	3	0.00
23/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4755	5	4755	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	4296	4	4296	4	0.00
23/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4522	4	4522	4	0.00
23/02/2010	TRT1 On 06-May-10			Index Future	304.46	305.3740	304.4590	305.3740	100.00
24/02/2010	AL7T On 06-May-10			Index Future	333.47	332.1700	333.4700	332.1700	58.00
24/02/2010	ALBI On 06-May-10			Index Future	307.74	306.7260	307.7430	306.7260	1,265.00
24/02/2010	ALBI On 05-August-10			Index Future	307.89	306.8790	307.8910	306.8790	0.00
24/02/2010	CRD1 On 06-May-10			Index Future	134.77	134.6410	134.7690	134.6410	2.00
24/02/2010	GOVI On 06-May-10			GOVI	309.26	308.2320	309.2590	308.2320	324.00
24/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	34407	3	34407	3	0.00
24/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	39817	5	39817	5	0.00
24/02/2010	GOVI On 05-August-10			GOVI	314.92	313.8800	314.9220	313.8800	0.00
24/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	51689	5	51689	5	0.00
24/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	58469	6	58469	6	0.00
24/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2010	ILBI On 06-May-10			Index Future	363.53	363.0010	363.5270	363.0010	433.00
24/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
24/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
24/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
24/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
24/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
24/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
24/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
24/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.17	92.8000	7.1700	92.8000	0.00
24/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.8740	7.0920	92.8740	0.00
24/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.05	92.8880	7.0530	92.8880	0.00
24/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.05	92.8890	7.0510	92.8890	0.00
24/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.05	92.8880	7.0510	92.8880	0.00
24/02/2010	JBAF On 18-August-10			Jibar Tradeable Future	7.06	92.8700	7.0550	92.8700	0.00
24/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.08	92.8440	7.0820	92.8440	0.00
24/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.21	92.7320	7.2090	92.7320	0.00
24/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.39	92.5550	7.3860	92.5550	0.00
24/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.70	92.2230	7.7020	92.2230	5,000.00
24/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.10	91.8340	8.0960	91.8340	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.35	91.5830	8.3540	91.5830	7,500.00
24/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
24/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
24/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
24/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
24/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
24/02/2010	OTH1 On 06-May-10			Index Future	299.17	298.2080	299.1710	298.2080	3.00
24/02/2010	R155 On 06-May-10			Bond Future	7.43	109.2288	7.4310	109.2288	0.00
24/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	89	0	89	0	0.00
24/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	153	0	153	0	0.00
24/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	24	0	24	0	0.00
24/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
24/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
24/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
24/02/2010	R157 On 06-May-10			Bond Future	8.32	123.6807	8.3210	123.6807	6,743.00
24/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1468	1	1468	1	0.00
24/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	608	1	608	1	0.00
24/02/2010	R157 On 05-August-10			Bond Future	8.38	125.9379	8.3830	125.9379	0.00
24/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2512	2	2512	2	0.00
24/02/2010	R157 On 05-August-10	8.50	Call	Bond Future	1791	2	1791	2	0.00
24/02/2010	R157 On 05-August-10	8.25	Call	Bond Future	1212	1	1212	1	500.00
24/02/2010	R157 On 05-August-10	9.00	Call	Bond Future	3339	3	3339	3	0.00
24/02/2010	R157 On 05-August-10	9.00	Put	Bond Future	539	1	539	1	500.00
24/02/2010	R157 On 05-August-10	8.25	Put	Bond Future	1827	2	1827	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	R157 On 05-August-10	8.50	Put	Bond Future	1254	1	1254	1	500.00
24/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	837	1	837	1	0.00
24/02/2010	R157 On 04-November-10			Bond Future	8.42	121.5199	8.4210	121.5199	0.00
24/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2200	2	2200	2	0.00
24/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	2088	2	2088	2	0.00
24/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2315	2	2315	2	0.00
24/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	1749	2	1749	2	0.00
24/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	1961	2	1961	2	0.00
24/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	1853	2	1853	2	0.00
24/02/2010	R186 On 06-May-10			Bond Future	9.15	115.0151	9.1460	115.0151	19,296.00
24/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1418	1	1418	1	0.00
24/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	2771	3	2771	3	0.00
24/02/2010	R186 On 05-August-10			Bond Future	9.20	111.8658	9.1960	111.8658	0.00
24/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3452	3	3452	3	0.00
24/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1540	1	1540	1	1,300.00
24/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6261	6	6261	6	0.00
24/02/2010	R186 On 05-August-10	10.00	Call	Bond Future	7883	0	7883	0	0.00
24/02/2010	R186 On 05-August-10	10.00	Put	Bond Future	945	0	945	0	3,000.00
24/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1409	2	1409	2	1,300.00
24/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5692	6	5692	6	0.00
24/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	2965	3	2965	3	0.00
24/02/2010	R186 On 04-November-10			Bond Future	9.23	114.0606	9.2300	114.0606	0.00
24/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4271	4	4271	4	0.00
24/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4492	4	4492	4	0.00
24/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4056	4	4056	4	0.00
24/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4325	5	4325	5	0.00
24/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	3868	4	3868	4	0.00
24/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	4092	4	4092	4	0.00
24/02/2010	R201 On 06-May-10			Bond Future	8.34	104.6327	8.3380	104.6327	486.00
24/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	1127	1	1127	1	0.00
24/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	513	1	513	1	0.00
24/02/2010	R201 On 05-August-10			Bond Future	8.40	102.1792	8.3960	102.1792	0.00
24/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2623	2	2623	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	466	1	466	1	0.00
24/02/2010	R201 On 04-November-10			Bond Future	8.42	104.1803	8.4210	104.1803	0.00
24/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1526	1	1526	1	0.00
24/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1438	1	1438	1	0.00
24/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1618	1	1618	1	0.00
24/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1175	1	1175	1	0.00
24/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1338	1	1338	1	0.00
24/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1254	1	1254	1	0.00
24/02/2010	R203 On 06-May-10			Bond Future	8.90	97.3780	8.8980	97.3780	1,710.00
24/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1400	1	1400	1	0.00
24/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	872	1	872	1	0.00
24/02/2010	R203 On 05-August-10			Bond Future	8.96	99.2039	8.9600	99.2039	0.00
24/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2628	2	2628	2	0.00
24/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1178	1	1178	1	0.00
24/02/2010	R203 On 04-November-10			Bond Future	9.01	96.9717	9.0060	96.9717	0.00
24/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	2895	3	2895	3	0.00
24/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	3035	3	3035	3	0.00
24/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2759	3	2759	3	0.00
24/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	1812	2	1812	2	0.00
24/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1605	2	1605	2	0.00
24/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	1706	2	1706	2	0.00
24/02/2010	R204 On 06-May-10			Bond Future	8.93	97.2405	8.9250	97.2405	1,552.00
24/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1468	1	1468	1	200.00
24/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	3478	3	3478	3	0.00
24/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	374	0	374	0	200.00
24/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	265	0	265	0	200.00
24/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	2843	3	2843	3	0.00
24/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	1041	1	1041	1	200.00
24/02/2010	R204 On 05-August-10			Bond Future	8.98	95.0247	8.9840	95.0247	0.00
24/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2792	3	2792	3	0.00
24/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1323	1	1323	1	0.00
24/02/2010	R204 On 04-November-10			Bond Future	9.02	96.8821	9.0240	96.8821	0.00
24/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	3225	3	3225	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	3076	3	3076	3	0.00
24/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	3378	3	3378	3	0.00
24/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	1887	2	1887	2	0.00
24/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2122	2	2122	2	0.00
24/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	2002	2	2002	2	0.00
24/02/2010	R206 On 06-May-10			Bond Future	8.39	99.3667	8.3940	99.3667	0.00
24/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1342	1	1342	1	0.00
24/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	260	0	260	0	0.00
24/02/2010	R206 On 05-August-10			Bond Future	8.47	97.4605	8.4710	97.4605	0.00
24/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	1931	2	1931	2	0.00
24/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	427	0	427	0	0.00
24/02/2010	R206 On 04-November-10			Bond Future	8.51	99.3706	8.5050	99.3706	0.00
24/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1317	1	1317	1	0.00
24/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1384	1	1384	1	0.00
24/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1252	1	1252	1	0.00
24/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1400	2	1400	2	0.00
24/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1263	1	1263	1	0.00
24/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1330	1	1330	1	0.00
24/02/2010	R207 On 06-May-10			Bond Future	9.12	90.0352	9.1170	90.0352	737.00
24/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1730	1	1730	1	0.00
24/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	957	1	957	1	0.00
24/02/2010	R207 On 05-August-10			Bond Future	9.18	88.0795	9.1800	88.0795	0.00
24/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	3054	3	3054	3	0.00
24/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1246	1	1246	1	0.00
24/02/2010	R207 On 04-November-10			Bond Future	9.22	89.8043	9.2210	89.8043	0.00
24/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2777	3	2777	3	0.00
24/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2640	2	2640	2	0.00
24/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	2918	3	2918	3	0.00
24/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2475	3	2475	3	0.00
24/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	2758	3	2758	3	0.00
24/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2614	3	2614	3	0.00
24/02/2010	R208 On 06-May-10			Bond Future	9.13	84.1500	9.1300	84.1500	5,004.00
24/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1726	2	1726	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	1003	1	1003	1	0.00
24/02/2010	R208 On 05-August-10			Bond Future	9.19	85.7285	9.1860	85.7285	0.00
24/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3187	3	3187	3	0.00
24/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1342	1	1342	1	0.00
24/02/2010	R208 On 04-November-10			Bond Future	9.23	84.0013	9.2260	84.0013	0.00
24/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2871	3	2871	3	0.00
24/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	3017	3	3017	3	0.00
24/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2729	3	2729	3	0.00
24/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	2882	3	2882	3	0.00
24/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2584	3	2584	3	0.00
24/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2730	3	2730	3	0.00
24/02/2010	R209 On 06-May-10			Bond Future	9.10	72.0682	9.1040	72.0682	1,798.00
24/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	257	0	257	0	0.00
24/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	5076	5	5076	5	0.00
24/02/2010	R209 On 05-August-10			Bond Future	9.14	73.4175	9.1420	73.4175	0.00
24/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1413	1	1413	1	0.00
24/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4458	5	4458	5	0.00
24/02/2010	R209 On 04-November-10			Bond Future	9.17	71.7066	9.1680	71.7066	0.00
24/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3021	3	3021	3	0.00
24/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3185	3	3185	3	0.00
24/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	2862	3	2862	3	0.00
24/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4521	5	4521	5	0.00
24/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	4075	4	4075	4	0.00
24/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4294	5	4294	5	0.00
24/02/2010	TRT1 On 06-May-10			Index Future	305.47	304.4590	305.4660	304.4590	100.00
25/02/2010	AL7T On 06-May-10			Index Future	334.12	333.4700	334.1150	333.4700	58.00
25/02/2010	ALBI On 06-May-10			Index Future	308.35	307.7430	308.3460	307.7430	1,265.00
25/02/2010	ALBI On 05-August-10			Index Future	308.49	307.8910	308.4920	307.8910	0.00
25/02/2010	CRD1 On 06-May-10			Index Future	135.17	134.7690	135.1730	134.7690	2.00
25/02/2010	GOVI On 06-May-10			GOVI	309.85	309.2590	309.8470	309.2590	324.00
25/02/2010	GOVI On 06-May-10	309.80	Call	GOVI	37058	3	37058	3	0.00
25/02/2010	GOVI On 06-May-10	309.80	Put	GOVI	36588	4	36588	4	0.00
25/02/2010	GOVI On 05-August-10			GOVI	315.52	314.9220	315.5200	314.9220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	GOVI On 05-August-10	315.60	Call	GOVI	54495	5	54495	5	0.00
25/02/2010	GOVI On 05-August-10	315.60	Put	GOVI	55295	6	55295	6	0.00
25/02/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/02/2010	ILBI On 06-May-10			Index Future	363.52	363.5270	363.5170	363.5270	433.00
25/02/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
25/02/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
25/02/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
25/02/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
25/02/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
25/02/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
25/02/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
25/02/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.16	92.8300	7.1600	92.8300	0.00
25/02/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.08	92.9080	7.0780	92.9080	0.00
25/02/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.04	92.9470	7.0390	92.9470	0.00
25/02/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.03	92.9490	7.0310	92.9490	0.00
25/02/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.04	92.9490	7.0360	92.9490	0.00
25/02/2010	JBAF On 18-August-10			Jibar Tradeable Future	7.04	92.9450	7.0440	92.9450	0.00
25/02/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.07	92.9180	7.0720	92.9180	0.00
25/02/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.18	92.7910	7.1770	92.7910	0.00
25/02/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.33	92.6140	7.3290	92.6140	5,000.00
25/02/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.64	92.2980	7.6400	92.2980	5,000.00
25/02/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.02	91.9040	8.0190	91.9040	2,500.00
25/02/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.28	91.6460	8.2790	91.6460	7,500.00
25/02/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
25/02/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
25/02/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
25/02/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/02/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
25/02/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/02/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
25/02/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
25/02/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/02/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
25/02/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
25/02/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/02/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
25/02/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
25/02/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/02/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
25/02/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
25/02/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/02/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/02/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/02/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
25/02/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
25/02/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
25/02/2010	OTH1 On 06-May-10			Index Future	299.85	299.1710	299.8450	299.1710	3.00
25/02/2010	R155 On 06-May-10			Bond Future	7.40	109.3186	7.4010	109.3186	0.00
25/02/2010	R155 On 06-May-10	7.50	Call	Bond Future	127	0	127	0	0.00
25/02/2010	R155 On 06-May-10	7.55	Call	Bond Future	191	0	191	0	0.00
25/02/2010	R155 On 06-May-10	7.45	Call	Bond Future	63	0	63	0	0.00
25/02/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
25/02/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
25/02/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
25/02/2010	R157 On 06-May-10			Bond Future	8.29	124.0467	8.2880	124.0467	6,743.00
25/02/2010	R157 On 06-May-10	8.50	Call	Bond Future	1566	1	1566	1	0.00
25/02/2010	R157 On 06-May-10	8.50	Put	Bond Future	547	1	547	1	0.00
25/02/2010	R157 On 05-August-10			Bond Future	8.35	126.3149	8.3490	126.3149	0.00
25/02/2010	R157 On 05-August-10	8.75	Call	Bond Future	2615	3	2615	3	0.00
25/02/2010	R157 On 05-August-10	8.50	Call	Bond Future	1876	2	1876	2	0.00
25/02/2010	R157 On 05-August-10	9.00	Call	Bond Future	3456	3	3456	3	0.00
25/02/2010	R157 On 05-August-10	8.25	Call	Bond Future	1278	1	1278	1	500.00
25/02/2010	R157 On 05-August-10	9.00	Put	Bond Future	499	1	499	1	500.00
25/02/2010	R157 On 05-August-10	8.25	Put	Bond Future	1736	2	1736	2	0.00
25/02/2010	R157 On 05-August-10	8.50	Put	Bond Future	1182	1	1182	1	500.00
25/02/2010	R157 On 05-August-10	8.75	Put	Bond Future	783	1	783	1	0.00
25/02/2010	R157 On 04-November-10			Bond Future	8.38	121.9016	8.3840	121.9016	0.00
25/02/2010	R157 On 04-November-10	8.50	Call	Bond Future	2284	2	2284	2	0.00
25/02/2010	R157 On 04-November-10	8.45	Call	Bond Future	2169	2	2169	2	0.00
25/02/2010	R157 On 04-November-10	8.55	Call	Bond Future	2402	2	2402	2	0.00
25/02/2010	R157 On 04-November-10	8.55	Put	Bond Future	1674	2	1674	2	0.00
25/02/2010	R157 On 04-November-10	8.45	Put	Bond Future	1879	2	1879	2	0.00
25/02/2010	R157 On 04-November-10	8.50	Put	Bond Future	1774	2	1774	2	0.00
25/02/2010	R186 On 06-May-10			Bond Future	9.11	115.5001	9.1140	115.5001	19,296.00
25/02/2010	R186 On 06-May-10	9.00	Call	Bond Future	1526	1	1526	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	R186 On 06-May-10	9.00	Put	Bond Future	2584	3	2584	3	0.00
25/02/2010	R186 On 05-August-10			Bond Future	9.16	112.3623	9.1630	112.3623	0.00
25/02/2010	R186 On 05-August-10	9.25	Call	Bond Future	3606	3	3606	3	0.00
25/02/2010	R186 On 05-August-10	8.75	Call	Bond Future	1627	2	1627	2	1,300.00
25/02/2010	R186 On 05-August-10	9.75	Call	Bond Future	6475	6	6475	6	0.00
25/02/2010	R186 On 05-August-10	10.00	Call	Bond Future	8119	8	8119	8	0.00
25/02/2010	R186 On 05-August-10	10.00	Put	Bond Future	882	1	882	1	3,000.00
25/02/2010	R186 On 05-August-10	9.75	Put	Bond Future	1323	1	1323	1	1,300.00
25/02/2010	R186 On 05-August-10	8.75	Put	Bond Future	5479	6	5479	6	0.00
25/02/2010	R186 On 05-August-10	9.25	Put	Bond Future	2819	3	2819	3	0.00
25/02/2010	R186 On 04-November-10			Bond Future	9.20	114.5691	9.1970	114.5691	0.00
25/02/2010	R186 On 04-November-10	9.25	Call	Bond Future	4420	4	4420	4	0.00
25/02/2010	R186 On 04-November-10	9.30	Call	Bond Future	4646	4	4646	4	0.00
25/02/2010	R186 On 04-November-10	9.20	Call	Bond Future	4200	4	4200	4	0.00
25/02/2010	R186 On 04-November-10	9.20	Put	Bond Future	4173	4	4173	4	0.00
25/02/2010	R186 On 04-November-10	9.30	Put	Bond Future	3726	4	3726	4	0.00
25/02/2010	R186 On 04-November-10	9.25	Put	Bond Future	3945	4	3945	4	0.00
25/02/2010	R201 On 06-May-10			Bond Future	8.31	104.9251	8.3060	104.9251	486.00
25/02/2010	R201 On 06-May-10	8.50	Call	Bond Future	1200	1	1200	1	0.00
25/02/2010	R201 On 06-May-10	8.50	Put	Bond Future	464	1	464	1	0.00
25/02/2010	R201 On 05-August-10			Bond Future	8.36	102.4719	8.3610	102.4719	0.00
25/02/2010	R201 On 05-August-10	9.00	Call	Bond Future	2716	3	2716	3	0.00
25/02/2010	R201 On 05-August-10	9.00	Put	Bond Future	432	0	432	0	0.00
25/02/2010	R201 On 04-November-10			Bond Future	8.38	104.4793	8.3840	104.4793	0.00
25/02/2010	R201 On 04-November-10	8.50	Call	Bond Future	1593	2	1593	2	0.00
25/02/2010	R201 On 04-November-10	8.45	Call	Bond Future	1502	1	1502	1	0.00
25/02/2010	R201 On 04-November-10	8.55	Call	Bond Future	1687	2	1687	2	0.00
25/02/2010	R201 On 04-November-10	8.55	Put	Bond Future	1117	1	1117	1	0.00
25/02/2010	R201 On 04-November-10	8.45	Put	Bond Future	1275	1	1275	1	0.00
25/02/2010	R201 On 04-November-10	8.50	Put	Bond Future	1194	1	1194	1	0.00
25/02/2010	R203 On 06-May-10			Bond Future	8.86	97.8183	8.8550	97.8183	1,710.00
25/02/2010	R203 On 06-May-10	9.00	Call	Bond Future	1525	1	1525	1	0.00
25/02/2010	R203 On 06-May-10	9.00	Put	Bond Future	773	1	773	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	R203 On 05-August-10			Bond Future	8.92	99.6569	8.9160	99.6569	0.00
25/02/2010	R203 On 05-August-10	9.25	Call	Bond Future	2766	3	2766	3	0.00
25/02/2010	R203 On 05-August-10	9.25	Put	Bond Future	1093	1	1093	1	0.00
25/02/2010	R203 On 04-November-10			Bond Future	8.96	97.4319	8.9590	97.4319	0.00
25/02/2010	R203 On 04-November-10	9.25	Call	Bond Future	3030	3	3030	3	0.00
25/02/2010	R203 On 04-November-10	9.30	Call	Bond Future	3174	3	3174	3	0.00
25/02/2010	R203 On 04-November-10	9.20	Call	Bond Future	2890	3	2890	3	0.00
25/02/2010	R203 On 04-November-10	9.20	Put	Bond Future	1712	2	1712	2	0.00
25/02/2010	R203 On 04-November-10	9.30	Put	Bond Future	1513	2	1513	2	0.00
25/02/2010	R203 On 04-November-10	9.25	Put	Bond Future	1610	2	1610	2	0.00
25/02/2010	R204 On 06-May-10			Bond Future	8.89	97.6052	8.8930	97.6052	1,552.00
25/02/2010	R204 On 06-May-10	9.00	Call	Bond Future	1564	1	1564	1	200.00
25/02/2010	R204 On 06-May-10	8.50	Call	Bond Future	408	0	408	0	200.00
25/02/2010	R204 On 06-May-10	9.50	Call	Bond Future	3629	3	3629	3	0.00
25/02/2010	R204 On 06-May-10	9.50	Put	Bond Future	233	0	233	0	200.00
25/02/2010	R204 On 06-May-10	8.50	Put	Bond Future	2694	3	2694	3	0.00
25/02/2010	R204 On 06-May-10	9.00	Put	Bond Future	954	1	954	1	200.00
25/02/2010	R204 On 05-August-10			Bond Future	8.95	95.3976	8.9510	95.3976	0.00
25/02/2010	R204 On 05-August-10	9.25	Call	Bond Future	2903	3	2903	3	0.00
25/02/2010	R204 On 05-August-10	9.25	Put	Bond Future	1249	1	1249	1	0.00
25/02/2010	R204 On 04-November-10			Bond Future	8.99	97.2630	8.9900	97.2630	0.00
25/02/2010	R204 On 04-November-10	9.25	Call	Bond Future	3331	3	3331	3	0.00
25/02/2010	R204 On 04-November-10	9.20	Call	Bond Future	3179	3	3179	3	0.00
25/02/2010	R204 On 04-November-10	9.30	Call	Bond Future	3486	3	3486	3	0.00
25/02/2010	R204 On 04-November-10	9.30	Put	Bond Future	1810	2	1810	2	0.00
25/02/2010	R204 On 04-November-10	9.20	Put	Bond Future	2039	2	2039	2	0.00
25/02/2010	R204 On 04-November-10	9.25	Put	Bond Future	1922	2	1922	2	0.00
25/02/2010	R206 On 06-May-10			Bond Future	8.36	99.6050	8.3610	99.6050	0.00
25/02/2010	R206 On 06-May-10	8.75	Call	Bond Future	1414	1	1414	1	0.00
25/02/2010	R206 On 06-May-10	8.75	Put	Bond Future	231	0	231	0	0.00
25/02/2010	R206 On 05-August-10			Bond Future	8.44	97.7041	8.4360	97.7041	0.00
25/02/2010	R206 On 05-August-10	9.00	Call	Bond Future	2003	2	2003	2	0.00
25/02/2010	R206 On 05-August-10	9.00	Put	Bond Future	398	0	398	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	R206 On 04-November-10			Bond Future	8.47	99.6152	8.4660	99.6152	0.00
25/02/2010	R206 On 04-November-10	8.50	Call	Bond Future	1368	1	1368	1	0.00
25/02/2010	R206 On 04-November-10	8.55	Call	Bond Future	1437	1	1437	1	0.00
25/02/2010	R206 On 04-November-10	8.45	Call	Bond Future	1301	1	1301	1	0.00
25/02/2010	R206 On 04-November-10	8.45	Put	Bond Future	1344	1	1344	1	0.00
25/02/2010	R206 On 04-November-10	8.55	Put	Bond Future	1211	1	1211	1	0.00
25/02/2010	R206 On 04-November-10	8.50	Put	Bond Future	1276	1	1276	1	0.00
25/02/2010	R207 On 06-May-10			Bond Future	9.08	90.4663	9.0750	90.4663	737.00
25/02/2010	R207 On 06-May-10	9.25	Call	Bond Future	1872	2	1872	2	0.00
25/02/2010	R207 On 06-May-10	9.25	Put	Bond Future	853	1	853	1	0.00
25/02/2010	R207 On 05-August-10			Bond Future	9.14	88.5190	9.1360	88.5190	0.00
25/02/2010	R207 On 05-August-10	9.50	Call	Bond Future	3215	3	3215	3	0.00
25/02/2010	R207 On 05-August-10	9.50	Put	Bond Future	1155	1	1155	1	0.00
25/02/2010	R207 On 04-November-10			Bond Future	9.18	90.2526	9.1760	90.2526	0.00
25/02/2010	R207 On 04-November-10	9.25	Call	Bond Future	2907	3	2907	3	0.00
25/02/2010	R207 On 04-November-10	9.20	Call	Bond Future	2766	3	2766	3	0.00
25/02/2010	R207 On 04-November-10	9.30	Call	Bond Future	3052	3	3052	3	0.00
25/02/2010	R207 On 04-November-10	9.30	Put	Bond Future	2356	2	2356	2	0.00
25/02/2010	R207 On 04-November-10	9.20	Put	Bond Future	2631	3	2631	3	0.00
25/02/2010	R207 On 04-November-10	9.25	Put	Bond Future	2491	3	2491	3	0.00
25/02/2010	R208 On 06-May-10			Bond Future	9.11	84.5369	9.1090	84.5369	5,004.00
25/02/2010	R208 On 06-May-10	9.25	Call	Bond Future	1793	2	1793	2	0.00
25/02/2010	R208 On 06-May-10	9.25	Put	Bond Future	942	1	942	1	0.00
25/02/2010	R208 On 05-August-10			Bond Future	9.16	86.1207	9.1640	86.1207	0.00
25/02/2010	R208 On 05-August-10	9.50	Call	Bond Future	3266	3	3266	3	0.00
25/02/2010	R208 On 05-August-10	9.50	Put	Bond Future	1290	1	1290	1	0.00
25/02/2010	R208 On 04-November-10			Bond Future	9.20	84.4050	9.2040	84.4050	0.00
25/02/2010	R208 On 04-November-10	9.25	Call	Bond Future	2934	3	2934	3	0.00
25/02/2010	R208 On 04-November-10	9.30	Call	Bond Future	3082	3	3082	3	0.00
25/02/2010	R208 On 04-November-10	9.20	Call	Bond Future	2790	3	2790	3	0.00
25/02/2010	R208 On 04-November-10	9.20	Put	Bond Future	2814	3	2814	3	0.00
25/02/2010	R208 On 04-November-10	9.30	Put	Bond Future	2520	3	2520	3	0.00
25/02/2010	R208 On 04-November-10	9.25	Put	Bond Future	2664	3	2664	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2010	R209 On 06-May-10			Bond Future	9.07	72.4673	9.0730	72.4673	1,798.00
25/02/2010	R209 On 06-May-10	8.50	Call	Bond Future	283	0	283	0	0.00
25/02/2010	R209 On 06-May-10	8.50	Put	Bond Future	4867	5	4867	5	0.00
25/02/2010	R209 On 05-August-10			Bond Future	9.11	73.8210	9.1100	73.8210	0.00
25/02/2010	R209 On 05-August-10	8.75	Call	Bond Future	1489	1	1489	1	0.00
25/02/2010	R209 On 05-August-10	8.75	Put	Bond Future	4293	4	4293	4	0.00
25/02/2010	R209 On 04-November-10			Bond Future	9.14	72.1153	9.1350	72.1153	0.00
25/02/2010	R209 On 04-November-10	9.00	Call	Bond Future	3131	3	3131	3	0.00
25/02/2010	R209 On 04-November-10	9.05	Call	Bond Future	3299	3	3299	3	0.00
25/02/2010	R209 On 04-November-10	8.95	Call	Bond Future	2968	3	2968	3	0.00
25/02/2010	R209 On 04-November-10	8.95	Put	Bond Future	4380	5	4380	5	0.00
25/02/2010	R209 On 04-November-10	9.05	Put	Bond Future	3942	4	3942	4	0.00
25/02/2010	R209 On 04-November-10	9.00	Put	Bond Future	4157	4	4157	4	0.00
25/02/2010	TRT1 On 06-May-10			Index Future	306.05	305.4660	306.0530	305.4660	100.00